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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/12/2018

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 07/02/2019 Bond Future			11.19044	76.85214	11.20198	76.78643			0.00	0	494
ES33 On 02/05/2019 Bond Future			11.29288	74.41081	11.30471	74.34448			0.00	0	0
ES33 On 01/08/2019 Bond Future			11.39690	75.88217	11.40885	75.81622			0.00	0	0
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>494</b>
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>	<b>494</b>
ES42 On 07/02/2019 Bond Future			11.42641	78.87453	11.42763	78.86667			0.00	0	5,169
ES42 On 02/05/2019 Bond Future			11.52916	75.99957	11.53034	75.99209			0.00	0	0
ES42 On 01/08/2019 Bond Future			11.63162	77.50273	11.63257	77.49680			0.00	0	0
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>	<b>5,169</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>5,169</b>
I2025 On 07/02/2019 Bond Future			132.09910	132.09910	132.17103	132.17103			0.00	0	355
I2025 On 02/05/2019 Bond Future			134.44956	134.44956	134.52353	134.52353			0.00	0	0
I2025 On 01/08/2019 Bond Future			137.09184	137.09184	137.17031	137.17031			0.00	0	0
<b>Total I2025 Future</b>									<b>0.00</b>	<b>0</b>	<b>355</b>
<b>Total For I2025</b>									<b>0.00</b>	<b>0</b>	<b>355</b>
I2029 On 07/02/2019 Bond Future			100.31184	100.31184	100.30878	100.30878			0.00	0	2,954

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	02/05/2019	Bond Future			101.02355	101.02355	101.02114	101.02114			0.00	0	0
I2029	On	01/08/2019	Bond Future			103.04414	103.04414	103.04386	103.04386			0.00	0	0
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,954</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>2,954</b>
I2033	On	07/02/2019	Bond Future			102.37405	102.37405	102.37088	102.37088			0.00	0	5,890
I2033	On	02/05/2019	Bond Future			103.05016	103.05016	103.04748	103.04748			0.00	0	0
I2033	On	01/08/2019	Bond Future			105.11120	105.11120	105.11076	105.11076			0.00	0	0
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,890</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>5,890</b>
I2038	On	07/02/2019	Bond Future			120.33869	120.33869	120.06253	120.06253			0.00	0	9,912
I2038	On	02/05/2019	Bond Future			122.47983	122.47983	122.19958	122.19958			0.00	0	0
I2038	On	01/08/2019	Bond Future			124.87696	124.87696	124.59382	124.59382			0.00	0	0
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,912</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>9,912</b>
I2046	On	07/02/2019	Bond Future			114.19611	114.19611	114.19228	114.19228			0.00	0	12,458
I2046	On	02/05/2019	Bond Future			114.54203	114.54203	114.53882	114.53882			0.00	0	0
I2046	On	01/08/2019	Bond Future			116.83296	116.83296	116.83230	116.83230			0.00	0	0
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>12,458</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>12,458</b>
I2050	On	07/02/2019	Bond Future			117.08303	117.08303	117.56784	117.56784			0.00	0	10,349
I2050	On	02/05/2019	Bond Future			119.16642	119.16642	119.66036	119.66036			0.00	0	0
I2050	On	01/08/2019	Bond Future			119.73121	119.73121	120.23773	120.23773			0.00	0	0
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>10,349</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>10,349</b>
R186	On	07/02/2019	Bond Future			9.07676	109.37677	9.10326	109.22284		6.51	7,109,490.05	65	73,786
R186	On	02/05/2019	Bond Future			9.13703	111.29835	9.16460	111.14232		6.66	0.00	0	3,050
R186	On	01/08/2019	Bond Future			9.19134	108.19635	9.21981	108.03971		6.70	0.00	0	0
<b>Total R186 Future</b>												<b>7,109,490.05</b>	<b>65</b>	<b>76,836</b>
R186	On	07/02/2019	Bond Future	9.50	Call			2,704.29000	2.70429	2,816,370	7.01	0.00	0	0
R186	On	07/02/2019	Bond Future	9.50	Put			433.69000	0.43369	391,840	7.01	0.00	0	5,000
R186	On	07/02/2019	Bond Future	9.27	Put			792.82000	0.79282	728,180	6.73	0.00	0	0
R186	On	07/02/2019	Bond Future	9.27	Call			1,754.81000	1.75481	1,844,100	6.73	0.00	0	1,170
R186	On	07/02/2019	Bond Future	8.77	Put			2,392.06000	2.39206	2,271,060	6.35	0.00	0	0
R186	On	07/02/2019	Bond Future	8.77	Call			435.17000	0.43517	468,100	6.35	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.38	Put			598.24000	0.59824	545,200	6.87	0.00	0	0
R186	On	07/02/2019	Bond Future	9.38	Call			2,188.73000	2.18873	2,289,620	6.87	0.00	0	6,000
R186	On	07/02/2019	Bond Future	9.10	Call			1,183.62000	1.18362	1,253,100	6.59	0.00	0	0
R186	On	07/02/2019	Bond Future	9.10	Put			1,202.54000	1.20254	1,118,090	6.59	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.90	Call			4,634.43000	4.63443	4,771,560	7.52	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	07/02/2019	Bond Future	9.90	Put			137.64000	0.13764	120,840	7.52	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.92	Call			4,736.07000	4.73607	4,874,020	7.54	0.00	0	0
R186	On	07/02/2019	Bond Future	9.92	Put			129.60000	0.12960	113,620	7.54	0.00	0	1,170
R186	On	07/02/2019	Bond Future	8.20	Call			26.69000	0.02669	29,550	5.96	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			5,439.24000	5.43924	5,288,170	5.96	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Put			4,843.80000	4.84380	4,694,780	5.99	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Call			47.63000	0.04763	52,540	5.99	0.00	0	210
R186	On	07/02/2019	Bond Future	8.50	Put			3,714.12000	3.71412	3,572,830	6.12	0.00	0	0
R186	On	07/02/2019	Bond Future	8.50	Call			137.71000	0.13771	150,350	6.12	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.30	Call			1,869.06000	1.86906	1,961,630	6.77	0.00	0	0
R186	On	07/02/2019	Bond Future	9.30	Put			735.18000	0.73518	673,820	6.77	0.00	0	5,000
R186	On	07/02/2019	Bond Future	8.21	Call			28.26000	0.02826	31,280	5.96	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			5,378.98000	5.37898	5,228,070	5.96	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			29.87000	0.02987	33,060	5.96	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			5,318.80000	5.31880	5,168,060	5.96	0.00	0	0
R186	On	07/02/2019	Bond Future	9.23	Put			876.73000	0.87673	807,580	6.69	0.00	0	0
R186	On	07/02/2019	Bond Future	9.23	Call			1,608.98000	1.60898	1,693,760	6.69	0.00	0	3,000
R186	On	07/02/2019	Bond Future	9.20	Put			945.20000	0.94520	872,570	6.67	0.00	0	0
R186	On	07/02/2019	Bond Future	9.20	Call			1,504.71000	1.50471	1,586,010	6.67	0.00	0	3,000
R186	On	02/05/2019	Bond Future	10.07	Call			5,482.86000	5.48286	5,607,970	7.81	0.00	0	0
R186	On	02/05/2019	Bond Future	10.07	Put			519.40000	0.51940	488,480	7.81	0.00	0	200
R186	On	02/05/2019	Bond Future	8.70	Call			796.50000	0.79650	836,870	6.43	0.00	0	200
R186	On	02/05/2019	Bond Future	9.30	Put			1,582.56000	1.58256	1,510,090	6.92	0.00	0	0
R186	On	02/05/2019	Bond Future	9.30	Call			2,344.54000	2.34454	2,428,100	6.92	0.00	0	200
R186	On	02/05/2019	Bond Future	9.75	Call			4,084.79000	4.08479	4,195,560	7.47	0.00	0	0
R186	On	02/05/2019	Bond Future	9.75	Put			840.59000	0.84059	795,330	7.47	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.96	Call			5,002.87000	5.00287	5,123,180	7.76	0.00	0	0
R186	On	02/05/2019	Bond Future	9.96	Put			626.18000	0.62618	590,460	7.76	0.00	0	90
R186	On	02/05/2019	Bond Future	9.20	Put			1,818.89000	1.81889	1,739,290	6.82	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Call			2,018.79000	2.01879	2,095,220	6.82	0.00	0	90
R186	On	02/05/2019	Bond Future	8.65	Put			3,670.94000	3.67094	3,551,970	6.38	0.00	0	0
R186	On	02/05/2019	Bond Future	8.65	Call			709.39000	0.70939	746,450	6.38	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.50	Put			4,331.26000	4.33126	4,203,060	6.25	0.00	0	0
R186	On	02/05/2019	Bond Future	8.50	Call			486.50000	0.48650	514,330	6.25	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.00	Put			2,386.63000	2.38663	2,292,330	6.66	0.00	0	0
R186	On	02/05/2019	Bond Future	9.00	Call			1,450.73000	1.45073	1,512,460	6.66	0.00	0	7,000
R186	On	02/05/2019	Bond Future	8.80	Put			3,076.48000	3.07648	2,967,700	6.51	0.00	0	0
R186	On	02/05/2019	Bond Future	8.80	Call			989.05000	0.98905	1,036,300	6.51	0.00	0	7,500
R186	On	02/05/2019	Bond Future	10.02	Call			5,267.72000	5.26772	5,390,560	7.81	0.00	0	0
R186	On	02/05/2019	Bond Future	10.02	Put			570.43000	0.57043	537,240	7.81	0.00	0	3,250
R186	On	02/05/2019	Bond Future	9.25	Put			1,694.82000	1.69482	1,618,840	6.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/05/2019	Bond Future	9.25	Call			2,176.24000	2.17624	2,256,290	6.86	0.00	0	3,250
R186	On	02/05/2019	Bond Future	9.02	Call			1,502.93000	1.50293	1,566,140	6.68	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			2,324.55000	2.32455	2,231,730	6.68	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Call			1,529.43000	1.52943	1,593,370	6.68	0.00	0	0
R186	On	02/05/2019	Bond Future	8.62	Put			3,797.80000	3.79780	3,676,890	6.36	0.00	0	0
R186	On	02/05/2019	Bond Future	8.62	Call			660.34000	0.66034	695,460	6.36	0.00	0	90
R186	On	02/05/2019	Bond Future	8.70	Put			3,465.67000	3.46567	3,350,010	6.43	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			2,293.96000	2.29396	2,201,870	6.68	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			1,476.70000	1.47670	1,539,170	6.67	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			2,355.44000	2.35544	2,261,880	6.67	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Call			1,918.81000	1.91881	1,984,840	6.75	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.53	Call			3,454.24000	3.45424	3,546,470	7.30	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			1,766.77000	1.76677	1,702,360	7.30	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			3,490.95000	3.49095	3,583,660	7.32	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			1,749.66000	1.74966	1,685,730	7.32	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Put			1,015.78000	1.01578	974,270	7.98	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.52	Call			3,417.67000	3.41767	3,509,410	7.29	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			1,784.06000	1.78406	1,719,160	7.29	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Put			5,680.39000	5.68039	5,548,200	5.98	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call			465.47000	0.46547	489,920	5.98	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.05	Put			2,857.52000	2.85752	2,766,910	6.75	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Call			5,610.94000	5.61094	5,726,070	7.98	0.00	0	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>85,840</b>
<b>Total For R186</b>												<b>7,109,490.05</b>	<b>65</b>	<b>162,676</b>
R197	On	07/02/2019	Bond Future			299.18009	299.18009	299.04196	299.04196			0.00	0	2,355
R197	On	02/05/2019	Bond Future			304.50310	304.50310	304.36450	304.36450			0.00	0	0
R197	On	01/08/2019	Bond Future			303.03333	303.03333	302.89860	302.89860			0.00	0	0
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,355</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>2,355</b>
R202	On	07/02/2019	Bond Future			231.59845	231.59845	231.45596	231.45596			0.00	0	8,990
R202	On	02/05/2019	Bond Future			235.71909	235.71909	235.57567	235.57567			0.00	0	0
R202	On	01/08/2019	Bond Future			236.41794	236.41794	236.27689	236.27689			0.00	0	0
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>8,990</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>8,990</b>
R2023	On	07/02/2019	Bond Future			8.35263	101.49327	8.39007	101.36862		3.03	0.00	0	62,183
R2023	On	02/05/2019	Bond Future			8.39439	99.34643	8.43425	99.22021		3.55	0.00	0	0
R2023	On	01/08/2019	Bond Future			8.42002	101.31053	8.46234	101.18406		3.48	0.00	0	0
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>62,183</b>
R2023	On	07/02/2019	Bond Future	10.57	Call			6,933.60000	6.93360	7,058,240	4.33	0.00	0	0

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	10.57	Put			0.02000	0.00002	0,010	4.33	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			6,963.99000	6.96399	7,088,630	4.33	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			0.02000	0.00002	0,010	4.33	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			6,994.36000	6.99436	7,119,010	4.33	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			0.01000	0.00001	0,010	4.33	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			958.84000	0.95884	1,021,790	3.72	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			909.02000	0.90902	845,750	3.72	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Call			976.86000	0.97686	1,040,480	3.73	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			895.42000	0.89542	832,820	3.73	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			940.98000	0.94098	1,003,260	3.71	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			922.78000	0.92278	858,840	3.71	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			765.87000	0.76587	721,830	4.16	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Call			2,172.62000	2.17262	2,255,400	4.17	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			759.00000	0.75900	715,310	4.17	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			2,195.45000	2.19545	2,278,570	4.18	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			752.50000	0.75250	709,150	4.18	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			2,150.16000	2.15016	2,232,590	4.16	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>62,183</b>
R2030	On	07/02/2019	Bond Future			9.55715	89.81905	9.58354	89.65496		9.07	61,256,592.10	682	56,168
R2030	On	02/05/2019	Bond Future			9.62048	91.39716	9.64768	91.23083		9.20	0.00	0	0
R2030	On	01/08/2019	Bond Future			9.68258	89.19882	9.71049	89.03125		9.23	0.00	0	0
<b>Total R2030 Future</b>												<b>61,256,592.10</b>	<b>682</b>	<b>56,168</b>
R2030	On	07/02/2019	Bond Future	8.63	Call			28.72000	0.02872	31,580	8.16	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			6,223.77000	6.22377	6,062,540	8.16	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			6,290.19000	6.29019	6,128,800	8.16	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Put			1,313.69000	1.31369	1,225,560	9.19	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Call			1,415.83000	1.41583	1,491,790	9.19	0.00	0	1,320
R2030	On	07/02/2019	Bond Future	9.68	Put			1,096.52000	1.09652	1,017,820	9.28	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.68	Call			1,692.86000	1.69286	1,778,250	9.28	0.00	0	4,000
R2030	On	07/02/2019	Bond Future	9.40	Put			1,993.29000	1.99329	1,881,730	8.97	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.40	Call			843.62000	0.84362	896,150	8.97	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Put			5,762.89000	5.76289	5,602,880	8.15	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Call			41.81000	0.04181	45,890	8.15	0.00	0	0
R2030	On	07/02/2019	Bond Future	10.20	Call			4,024.85000	4.02485	4,158,030	10.14	0.00	0	0
R2030	On	07/02/2019	Bond Future	10.20	Put			304.61000	0.30461	273,700	10.14	0.00	0	4,000
R2030	On	07/02/2019	Bond Future	8.90	Put			4,505.56000	4.50556	4,352,190	8.32	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			30.33000	0.03033	33,330	8.15	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			6,157.47000	6.15747	5,996,380	8.15	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			27.18000	0.02718	29,880	8.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	07/02/2019	Bond Future	8.90	Call			121.52000	0.12152	132,240	8.32	0.00	0	1,320
R2030	On	07/02/2019	Bond Future	9.18	Put			2,965.91000	2.96591	2,831,820	8.71	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.18	Call			411.84000	0.41184	441,840	8.71	0.00	0	4,000
R2030	On	02/05/2019	Bond Future	10.20	Call			4,312.11000	4.31211	4,427,140	10.16	0.00	0	0
R2030	On	02/05/2019	Bond Future	10.20	Put			1,022.86000	1.02286	971,560	10.16	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Call			1,442.31000	1.44231	1,502,500	9.10	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Put			2,972.40000	2.97240	2,866,260	9.10	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Call			1,468.15000	1.46815	1,529,090	9.11	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			2,935.78000	2.93578	2,830,390	9.11	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Call			1,416.74000	1.41674	1,476,180	9.09	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			3,009.34000	3.00934	2,902,450	9.09	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Put			5,206.49000	5.20649	5,066,680	8.53	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Call			478.87000	0.47887	505,390	8.53	0.00	0	3,000
R2030	On	01/08/2019	Bond Future	9.90	Put			2,239.62000	2.23962	2,164,290	9.71	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Call			3,402.74000	3.40274	3,495,530	9.72	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Put			2,217.07000	2.21707	2,142,290	9.72	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Call			3,439.28000	3.43928	3,532,610	9.74	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			2,194.74000	2.19474	2,120,500	9.74	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			3,366.36000	3.36636	3,458,600	9.71	0.00	0	0
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>23,640</b>
<b>Total For R2030</b>												<b>61,256,592.10</b>	<b>682</b>	<b>79,808</b>
R2032	On	07/02/2019	Bond Future			9.76429	91.96830	9.79068	91.79081		9.93	0.00	0	43,322
R2032	On	02/05/2019	Bond Future			9.82689	89.42717	9.85404	89.24719		10.39	0.00	0	0
R2032	On	01/08/2019	Bond Future			9.88638	91.19546	9.91417	91.01394		9.94	0.00	0	0
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>	<b>43,322</b>
R2032	On	07/02/2019	Bond Future	8.81	Call			29.27000	0.02927	32,110	8.77	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			6,974.10000	6.97410	6,799,450	8.77	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			30.90000	0.03090	33,900	8.77	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			6,901.15000	6.90115	6,726,660	8.77	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			27.69000	0.02769	30,380	8.77	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			7,047.18000	7.04718	6,872,380	8.77	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Call			1,636.06000	1.63606	1,702,660	10.26	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			3,204.54000	3.20454	3,091,160	10.26	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			1,664.32000	1.66432	1,731,710	10.27	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			3,164.99000	3.16499	3,052,400	10.27	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			1,607.87000	1.60787	1,673,660	10.24	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Put			3,244.24000	3.24424	3,130,050	10.24	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			3,632.91000	3.63291	3,732,820	10.28	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			2,432.41000	2.43241	2,350,800	10.28	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			3,671.74000	3.67174	3,772,240	10.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	01/08/2019	Bond Future	10.11	Put			2,407.29000	2.40729	2,326,270	10.30	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			3,594.54000	3.59454	3,693,840	10.27	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			2,458.06000	2.45806	2,375,840	10.27	0.00	0	0
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>												<b>0.00</b>	<b>0</b>	<b>43,322</b>
R2035	On	07/02/2019	Bond Future			9.91052	95.80129	9.91644	95.75714		10.58	0.00	0	71,612
R2035	On	02/05/2019	Bond Future			9.97074	92.98396	9.97676	92.93962		11.10	0.00	0	0
R2035	On	01/08/2019	Bond Future			10.02911	94.82237	10.03503	94.77932		10.63	0.00	0	0
<b>Total R2035 Future</b>												<b>0.00</b>	<b>0</b>	<b>71,612</b>
R2035	On	07/02/2019	Bond Future	8.97	Call			38.32000	0.03832	37,670	9.33	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Put			7,518.57000	7.51857	7,473,770	9.33	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			40.47000	0.04047	39,800	9.33	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			7,437.05000	7.43705	7,392,230	9.33	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			36.28000	0.03628	35,640	9.33	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			7,600.31000	7.60031	7,555,520	9.33	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Put			3,656.20000	3.65620	3,621,170	11.08	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Call			1,843.17000	1.84317	1,852,650	11.09	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			3,611.61000	3.61161	3,576,750	11.09	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			1,874.71000	1.87471	1,884,360	11.10	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			3,567.43000	3.56743	3,532,740	11.10	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			1,811.95000	1.81195	1,821,260	11.08	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			4,174.63000	4.17463	4,192,910	11.19	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			2,702.78000	2.70278	2,678,010	11.19	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			4,088.76000	4.08876	4,106,750	11.16	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			2,758.96000	2.75896	2,733,900	11.16	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Call			4,131.46000	4.13146	4,149,600	11.17	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			2,730.59000	2.73059	2,705,680	11.17	0.00	0	0
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2035</b>												<b>0.00</b>	<b>0</b>	<b>71,612</b>
R2037	On	07/02/2019	Bond Future			9.97674	88.04773	9.98258	88.00397		11.63	0.00	0	56,758
R2037	On	02/05/2019	Bond Future			10.03922	89.59480	10.04516	89.55082		11.66	0.00	0	0
R2037	On	01/08/2019	Bond Future			10.10166	87.11060	10.10753	87.06768		11.72	0.00	0	0
<b>Total R2037 Future</b>												<b>0.00</b>	<b>0</b>	<b>56,758</b>
R2037	On	07/02/2019	Bond Future	9.05	Put			7,478.87000	7.47887	7,434,360	10.35	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Call			48.17000	0.04817	47,390	10.37	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			7,397.10000	7.39710	7,352,560	10.37	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Call			51.28000	0.05128	50,480	10.39	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			7,315.62000	7.31562	7,271,060	10.39	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			45.23000	0.04523	44,480	10.35	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			1,862.50000	1.86250	1,871,610	11.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	02/05/2019	Bond Future	9.80	Put			3,706.38000	3.70638	3,671,510	11.72	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			1,894.39000	1.89439	1,903,660	11.74	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			3,661.90000	3.66190	3,627,190	11.74	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			1,831.13000	1.83113	1,840,070	11.71	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Put			3,751.48000	3.75148	3,716,440	11.71	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			4,050.04000	4.05004	4,068,090	12.04	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			2,731.94000	2.73194	2,707,070	12.04	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Call			4,093.02000	4.09302	4,111,210	12.05	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			2,703.58000	2.70358	2,678,850	12.05	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			4,136.18000	4.13618	4,154,520	12.07	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			2,675.48000	2.67548	2,650,900	12.07	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>56,758</b>
R2040	On	07/02/2019	Bond Future			10.04648	91.20913	10.04722	91.20318		12.03	0.00	0	32,154
R2040	On	02/05/2019	Bond Future			10.10856	92.81177	10.10924	92.80636		12.07	0.00	0	0
R2040	On	01/08/2019	Bond Future			10.17077	90.14076	10.17121	90.13731		12.14	0.00	0	0
<b>Total R2040 Future</b>												<b>0.00</b>	<b>0</b>	<b>32,154</b>
R2040	On	07/02/2019	Bond Future	9.13	Put			7,932.67000	7.93267	7,924,670	10.61	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			43.56000	0.04356	41,660	10.61	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Put			8,111.59000	8.11159	8,103,740	10.61	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			45.97000	0.04597	43,990	10.61	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			8,021.99000	8.02199	8,014,060	10.61	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			48.52000	0.04852	46,470	10.61	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Call			2,033.48000	2.03348	2,026,380	11.94	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			3,803.76000	3.80376	3,791,250	11.94	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Call			2,068.13000	2.06813	2,061,030	11.95	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Put			3,756.46000	3.75646	3,743,950	11.95	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			1,999.15000	1.99915	1,992,070	11.93	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Put			3,851.50000	3.85150	3,839,010	11.93	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Put			2,538.06000	2.53806	2,525,890	12.32	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Call			3,254.99000	3.25499	3,248,230	12.32	0.00	0	1,150
R2040	On	02/05/2019	Bond Future	9.60	Put			5,362.58000	5.36258	5,350,850	11.54	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.60	Call			1,164.14000	1.16414	1,157,820	11.54	0.00	0	1,150
R2040	On	01/08/2019	Bond Future	10.37	Call			4,445.33000	4.44533	4,439,850	12.59	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			2,905.54000	2.90554	2,896,610	12.59	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Call			4,491.76000	4.49176	4,486,290	12.61	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Put			2,875.64000	2.87564	2,866,720	12.61	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			4,399.37000	4.39937	4,393,870	12.58	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Put			2,936.03000	2.93603	2,927,080	12.58	0.00	0	0
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>2,300</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 R2040</b>									<b>0.00</b>	<b>0</b>	<b>34,454</b>
R2044 On 07/02/2019 Bond Future			10.06983	88.30446	10.07053	88.29875		12.62	0.00	0	37,155
R2044 On 02/05/2019 Bond Future			10.12961	89.85611	10.13027	89.85078		12.68	0.00	0	0
R2044 On 01/08/2019 Bond Future			10.18948	87.25177	10.18990	87.24842		12.78	0.00	0	0
<b>Total R2044 Future</b>									<b>0.00</b>	<b>0</b>	<b>37,155</b>
R2044 On 07/02/2019 Bond Future	9.17	Put			7,946.79000	7.94679	7,938,860	11.13	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.18	Call			56.28000	0.05628	53,970	11.13	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.18	Put			7,855.66000	7.85566	7,847,640	11.13	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Call			50.55000	0.05055	48,420	11.13	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Put			8,038.20000	8.03820	8,030,360	11.13	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.17	Call			53.35000	0.05335	51,130	11.13	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.90	Put			3,929.29000	3.92929	3,916,660	12.56	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.91	Call			2,072.55000	2.07255	2,065,240	12.57	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.91	Put			3,880.46000	3.88046	3,867,820	12.57	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.92	Call			2,107.84000	2.10784	2,100,520	12.58	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.92	Put			3,832.32000	3.83232	3,819,670	12.58	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.90	Call			2,037.81000	2.03781	2,030,510	12.56	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.39	Call			4,538.19000	4.53819	4,532,500	13.29	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.39	Put			2,966.42000	2.96642	2,957,380	13.29	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.40	Call			4,584.90000	4.58490	4,579,230	13.30	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.40	Put			2,935.85000	2.93585	2,926,830	13.30	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.38	Call			4,491.93000	4.49193	4,486,220	13.27	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.38	Put			2,997.57000	2.99757	2,988,510	13.27	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>37,155</b>
R2048 On 07/02/2019 Bond Future			10.04561	91.83075	10.04634	91.82463		12.45	0.00	0	104,791
R2048 On 02/05/2019 Bond Future			10.10000	89.00700	10.10067	89.00144		13.13	0.00	0	0
R2048 On 01/08/2019 Bond Future			10.15281	90.76682	10.15326	90.76312		12.62	0.00	0	0
<b>Total R2048 Future</b>									<b>0.00</b>	<b>0</b>	<b>104,791</b>
R2048 On 07/02/2019 Bond Future	9.06	Call			32.63000	0.03263	31,080	10.98	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.06	Put			9,027.72000	9.02772	9,020,050	10.98	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.07	Call			34.56000	0.03456	32,940	10.98	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.07	Put			8,930.53000	8.93053	8,922,790	10.98	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.05	Call			30.78000	0.03078	29,290	10.98	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.05	Put			9,125.16000	9.12516	9,117,550	10.98	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.90	Call			2,187.30000	2.18730	2,179,860	13.00	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.90	Put			3,879.50000	3.87950	3,866,500	13.00	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Call			2,224.11000	2.22411	2,216,670	13.02	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Put			3,830.63000	3.83063	3,817,630	13.02	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.89	Call			2,150.82000	2.15082	2,143,390	12.99	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 02/05/2019 Bond Future	9.89	Put			3,928.85000	3.92885	3,915,860	12.99	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.35	Call			4,631.47000	4.63147	4,625,810	13.06	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.35	Put			3,042.29000	3.04229	3,032,930	13.06	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.36	Call			4,679.21000	4.67921	4,673,560	13.08	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.36	Put			3,010.62000	3.01062	3,001,270	13.08	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.34	Call			4,583.92000	4.58392	4,578,240	13.05	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.34	Put			3,074.27000	3.07427	3,064,890	13.05	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>104,791</b>
R207 On 07/02/2019 Bond Future			5.87538	101.77115	5.93039	101.72193		0.30	0.00	0	15,739
R207 On 02/05/2019 Bond Future			5.26779	103.55921	5.34057	103.50979		0.34	0.00	0	0
R207 On 01/08/2019 Bond Future			3.66997	101.96415	3.77802	101.91606		0.19	0.00	0	0
<b>Total R207 Future</b>									<b>0.00</b>	<b>0</b>	<b>15,739</b>
R207 On 07/02/2019 Bond Future	6.52	Call			525.54000	0.52554	574,550	0.49	0.00	0	0
R207 On 07/02/2019 Bond Future	6.52	Put			0.36000	0.00036	0,150	0.49	0.00	0	0
R207 On 07/02/2019 Bond Future	6.53	Call			534.37000	0.53437	583,400	0.49	0.00	0	0
R207 On 07/02/2019 Bond Future	6.53	Put			0.32000	0.00032	0,130	0.49	0.00	0	0
R207 On 07/02/2019 Bond Future	6.51	Call			516.72000	0.51672	565,710	0.49	0.00	0	0
R207 On 07/02/2019 Bond Future	6.51	Put			0.41000	0.00041	0,180	0.49	0.00	0	0
R207 On 02/05/2019 Bond Future	7.61	Call			1,520.50000	1.52050	1,569,920	0.55	0.00	0	0
R207 On 02/05/2019 Bond Future	7.61	Put			0.00000	0.00000	0,000	0.55	0.00	0	0
R207 On 02/05/2019 Bond Future	7.62	Call			1,527.12000	1.52712	1,576,540	0.55	0.00	0	0
R207 On 02/05/2019 Bond Future	7.62	Put			0.00000	0.00000	0,000	0.55	0.00	0	0
R207 On 02/05/2019 Bond Future	7.63	Call			1,533.73000	1.53373	1,583,150	0.55	0.00	0	0
R207 On 02/05/2019 Bond Future	7.63	Put			0.00000	0.00000	0,000	0.55	0.00	0	0
R207 On 01/08/2019 Bond Future	7.34	Call			1,560.40000	1.56040	1,608,490	0.26	0.00	0	0
R207 On 01/08/2019 Bond Future	7.34	Put			0.00000	0.00000	0,000	0.26	0.00	0	0
R207 On 01/08/2019 Bond Future	7.35	Call			1,564.71000	1.56471	1,612,800	0.26	0.00	0	0
R207 On 01/08/2019 Bond Future	7.35	Put			0.00000	0.00000	0,000	0.26	0.00	0	0
R207 On 01/08/2019 Bond Future	7.33	Call			1,556.08000	1.55608	1,604,170	0.26	0.00	0	0
R207 On 01/08/2019 Bond Future	7.33	Put			0.00000	0.00000	0,000	0.26	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>15,739</b>
R208 On 07/02/2019 Bond Future			7.15757	101.70020	7.18969	101.63809		1.12	0.00	0	17,015
R208 On 02/05/2019 Bond Future			7.08587	100.08586	7.12178	100.02331		1.43	0.00	0	0
R208 On 01/08/2019 Bond Future			6.93499	102.06469	6.97515	102.00314		1.32	0.00	0	0
<b>Total R208 Future</b>									<b>0.00</b>	<b>0</b>	<b>17,015</b>
R208 On 07/02/2019 Bond Future	7.07	Call			94.17000	0.09417	113,630	1.11	0.00	0	0
R208 On 07/02/2019 Bond Future	7.07	Put			325.87000	0.32587	283,220	1.11	0.00	0	0
R208 On 07/02/2019 Bond Future	7.08	Call			100.32000	0.10032	120,700	1.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2019	Bond Future	7.08	Put			312.64000	0.31264	270,910	1.11	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			88.14000	0.08814	106,690	1.11	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			339.23000	0.33923	295,670	1.11	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put			80.09000	0.08009	71,970	2.11	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call			1,643.11000	1.64311	1,697,700	2.11	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Put			78.01000	0.07801	70,050	2.11	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Call			1,658.12000	1.65812	1,712,890	2.11	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put			75.97000	0.07597	68,190	2.11	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call			1,628.13000	1.62813	1,682,560	2.11	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call			1,869.28000	1.86928	1,923,920	1.78	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			76.00000	0.07600	69,090	1.78	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			1,882.60000	1.88260	1,937,370	1.78	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put			74.37000	0.07437	67,590	1.78	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Call			1,855.99000	1.85599	1,910,510	1.78	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Put			77.66000	0.07766	70,630	1.78	0.00	0	0
<b>Total R208 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>												<b>0.00</b>	<b>0</b>	<b>17,015</b>
R209	On	07/02/2019	Bond Future			9.84293	72.84052	9.85382	72.77133		11.86	0.00	0	119,900
R209	On	02/05/2019	Bond Future			9.89725	70.97106	9.90836	70.90118		12.55	0.00	0	0
R209	On	01/08/2019	Bond Future			9.94872	72.37440	9.95991	72.30471		12.08	0.00	0	0
<b>Total R209 Future</b>												<b>0.00</b>	<b>0</b>	<b>119,900</b>
R209	On	07/02/2019	Bond Future	9.04	Put			5,529.25000	5.52925	5,460,980	10.65	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Call			71.38000	0.07138	72,300	10.65	0.00	0	4,000
R209	On	07/02/2019	Bond Future	10.20	Call			2,818.91000	2.81891	2,859,110	12.69	0.00	0	0
R209	On	07/02/2019	Bond Future	10.20	Put			670.86000	0.67086	641,870	12.69	0.00	0	4,000
R209	On	07/02/2019	Bond Future	9.54	Put			2,657.31000	2.65731	2,598,850	11.56	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			6,142.98000	6.14298	6,074,250	10.58	0.00	0	0
R209	On	07/02/2019	Bond Future	9.54	Call			622.82000	0.62282	633,550	11.56	0.00	0	4,000
R209	On	07/02/2019	Bond Future	8.96	Call			46.36000	0.04636	46,860	10.58	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			6,073.68000	6.07368	6,004,990	10.58	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call			48.78000	0.04878	49,330	10.58	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			6,004.58000	6.00458	5,935,940	10.58	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			44.04000	0.04404	44,500	10.58	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Call			1,604.78000	1.60478	1,626,400	12.46	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			3,061.86000	3.06186	3,013,600	12.46	0.00	0	0
R209	On	02/05/2019	Bond Future	9.95	Put			2,168.60000	2.16860	2,128,410	12.82	0.00	0	0
R209	On	02/05/2019	Bond Future	9.95	Call			2,429.60000	2.42960	2,459,290	12.82	0.00	0	760
R209	On	02/05/2019	Bond Future	9.69	Call			1,632.02000	1.63202	1,653,930	12.47	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			3,024.37000	3.02437	2,976,400	12.47	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			1,659.51000	1.65951	1,681,710	12.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/05/2019	Bond Future	9.70	Put			2,987.22000	2.98722	2,939,540	12.49	0.00	0	0
R209	On	02/05/2019	Bond Future	10.50	Call			4,627.51000	4.62751	4,672,150	13.90	0.00	0	0
R209	On	02/05/2019	Bond Future	10.50	Put			1,049.41000	1.04941	1,024,170	13.90	0.00	0	11,560
R209	On	02/05/2019	Bond Future	9.35	Put			4,489.31000	4.48931	4,432,170	11.99	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Call			847.36000	0.84736	860,100	11.99	0.00	0	760
R209	On	02/05/2019	Bond Future	10.71	Call			5,579.48000	5.57948	5,628,630	14.37	0.00	0	0
R209	On	02/05/2019	Bond Future	10.71	Put			796.23000	0.79623	775,500	14.37	0.00	0	760
R209	On	01/08/2019	Bond Future	10.15	Call			3,537.36000	3.53736	3,572,110	12.63	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Put			2,368.69000	2.36869	2,333,750	12.63	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Call			3,574.07000	3.57407	3,609,040	12.64	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			2,344.72000	2.34472	2,310,000	12.64	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			3,611.15000	3.61115	3,646,350	12.66	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			2,321.19000	2.32119	2,286,700	12.66	0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>25,840</b>
<b>Total For R209</b>												<b>0.00</b>	<b>0</b>	<b>145,740</b>
R210	On	07/02/2019	Bond Future			186.29569	186.29569	186.29022	186.29022			0.00	0	2,708
R210	On	02/05/2019	Bond Future			187.05447	187.05447	187.04993	187.04993			0.00	0	0
R210	On	01/08/2019	Bond Future			190.79572	190.79572	190.79538	190.79538			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,708</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>2,708</b>
R212	On	07/02/2019	Bond Future			155.78529	155.78529	155.78212	155.78212			0.00	0	4,976
R212	On	02/05/2019	Bond Future			158.55719	158.55719	158.55496	158.55496			0.00	0	0
R212	On	01/08/2019	Bond Future			161.65722	161.65722	161.65848	161.65848			0.00	0	0
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,976</b>
<b>Total For R212</b>												<b>0.00</b>	<b>0</b>	<b>4,976</b>
R213	On	07/02/2019	Bond Future			9.64855	84.55741	9.67492	84.39633		9.54	0.00	0	32,397
R213	On	02/05/2019	Bond Future			9.70589	82.49334	9.73301	82.32995		10.16	0.00	0	0
R213	On	01/08/2019	Bond Future			9.76046	84.12429	9.78822	83.95949		9.79	0.00	0	0
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>32,397</b>
R213	On	07/02/2019	Bond Future	8.69	Call			25.33000	0.02533	27,810	8.62	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Put			6,346.88000	6.34688	6,188,280	8.62	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Call			26.75000	0.02675	29,360	8.61	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Put			6,280.85000	6.28085	6,122,380	8.61	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Call			23.97000	0.02397	26,320	8.62	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Put			6,413.04000	6.41304	6,254,310	8.62	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Call			1,475.18000	1.47518	1,535,020	10.15	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Put			2,955.23000	2.95523	2,851,680	10.15	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Call			1,500.89000	1.50089	1,561,440	10.16	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Put			2,919.32000	2.91932	2,816,480	10.16	0.00	0	0

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	02/05/2019	Bond Future	9.48	Call			1,449.74000	1.44974	1,508,850	10.14	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Put			2,991.48000	2.99148	2,887,200	10.14	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Call			3,438.84000	3.43884	3,529,920	10.46	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Put			2,254.42000	2.25442	2,180,700	10.46	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Call			3,475.12000	3.47512	3,566,720	10.47	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Put			2,232.61000	2.23261	2,159,410	10.47	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Call			3,402.70000	3.40270	3,493,260	10.44	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Put			2,276.43000	2.27643	2,202,190	10.44	0.00	0	0
<b>Total R213 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>												<b>0.00</b>	<b>0</b>	<b>32,397</b>
R214	On	07/02/2019	Bond Future			10.02514	71.86324	10.02585	71.85857		12.79	0.00	0	29,915
R214	On	02/05/2019	Bond Future			10.07896	69.82972	10.07962	69.82542		13.45	0.00	0	0
R214	On	01/08/2019	Bond Future			10.13114	71.21033	10.13158	71.20749		12.92	0.00	0	0
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>29,915</b>
R214	On	07/02/2019	Bond Future	9.04	Call			32.84000	0.03284	31,350	11.37	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Put			7,035.05000	7.03505	7,028,890	11.37	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call			35.03000	0.03503	33,470	11.39	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put			6,960.64000	6.96064	6,954,410	11.39	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call			30.76000	0.03076	29,340	11.35	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Put			7,109.69000	7.10969	7,103,600	11.35	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Call			1,711.97000	1.71197	1,705,940	13.27	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put			3,166.84000	3.16684	3,156,510	13.27	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call			1,740.42000	1.74042	1,734,390	13.28	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put			3,127.98000	3.12798	3,117,650	13.28	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call			1,683.77000	1.68377	1,677,760	13.25	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put			3,206.06000	3.20606	3,195,750	13.25	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Call			3,704.24000	3.70424	3,699,620	13.34	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			2,442.45000	2.44245	2,434,990	13.34	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Call			3,742.23000	3.74223	3,737,630	13.36	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			2,417.84000	2.41784	2,410,400	13.36	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			3,666.61000	3.66661	3,661,980	13.33	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			2,467.51000	2.46751	2,460,040	13.33	0.00	0	0
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>												<b>0.00</b>	<b>0</b>	<b>29,915</b>
<b>Total for Bond</b>												<b>68,366,082.15</b>	<b>747</b>	<b>960,175</b>
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total E170 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ES23 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>
<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>

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 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>
<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>

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 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
<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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GOVI On 07/02/2019 GOVI			625.31900	625.31900	624.71300	624.71300				0.00	0	452
GOVI On 02/05/2019 GOVI			636.30400	636.30400	635.69200	635.69200				0.00	0	0
GOVI On 01/08/2019 GOVI			648.88100	648.88100	648.27000	648.27000				0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>452</b>
GOVI On 07/02/2019 GOVI	666.52	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/02/2019 GOVI	666.52	Put			418,070.00000	41.80700	412,010,000			0.00	0	0
GOVI On 07/02/2019 GOVI	666.53	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/02/2019 GOVI	666.53	Put			418,170.00000	41.81700	412,110,000			0.00	0	0
GOVI On 07/02/2019 GOVI	666.51	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/02/2019 GOVI	666.51	Put			417,970.00000	41.79700	411,910,000			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			121,780.00000	12.17800	115,660,000			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			121,880.00000	12.18800	115,760,000			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			121,680.00000	12.16800	115,560,000			0.00	0	0
GOVI On 01/08/2019 GOVI	638.68	Call			95,900.00000	9.59000	102,010,000			0.00	0	0
GOVI On 01/08/2019 GOVI	638.68	Put			0.00000	0.00000	0,000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 01/08/2019 GOVI	638.69	Call			95,800.00000	9.58000	101,910,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.69	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.67	Call			96,000.00000	9.60000	102,110,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.67	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total GOVI Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>									<b>0.00</b>	<b>0</b>	<b>452</b>
<b>Total for GOVI</b>									<b>0.00</b>	<b>0</b>	<b>452</b>
AL37 On 07/02/2019 Index Future			607.32100	607.32100	606.57900	606.57900			0.00	0	0
AL37 On 02/05/2019 Index Future			617.99100	617.99100	617.23900	617.23900			0.00	0	0
AL37 On 01/08/2019 Index Future			630.20500	630.20500	629.45300	629.45300			0.00	0	0
<b>Total AL37 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AL37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AL7T On 07/02/2019 Index Future			698.76900	698.76900	697.74300	697.74300			0.00	0	0
AL7T On 02/05/2019 Index Future			711.04500	711.04500	710.00500	710.00500			0.00	0	0
AL7T On 01/08/2019 Index Future			725.09900	725.09900	724.05400	724.05400			0.00	0	0
<b>Total AL7T Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AL7T</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ALBI On 07/02/2019 Index Future			631.95000	631.95000	631.39800	631.39800			0.00	0	910
ALBI On 02/05/2019 Index Future			643.05300	643.05300	642.49500	642.49500			0.00	0	0
ALBI On 01/08/2019 Index Future			655.76200	655.76200	655.20800	655.20800			0.00	0	0
<b>Total ALBI Future</b>									<b>0.00</b>	<b>0</b>	<b>910</b>
<b>Total For ALBI</b>									<b>0.00</b>	<b>0</b>	<b>910</b>
IGOV On 07/02/2019 Index Future			253.57500	253.57500	253.60700	253.60700			0.00	0	528
IGOV On 02/05/2019 Index Future			258.08700	258.08700	258.12100	258.12100			0.00	0	215
IGOV On 01/08/2019 Index Future			263.24800	263.24800	263.28900	263.28900			0.00	0	0
<b>Total IGOV Future</b>									<b>0.00</b>	<b>0</b>	<b>743</b>
<b>Total For IGOV</b>									<b>0.00</b>	<b>0</b>	<b>743</b>
<b>Total for Index</b>									<b>0.00</b>	<b>0</b>	<b>1,653</b>
JIBAR f On 19/12/2018 Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	20,000
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>20,000</b>
<b>Total For JIBAR FUTURE</b>									<b>0.00</b>	<b>0</b>	<b>20,000</b>
<b>Total for Jibar</b>									<b>0.00</b>	<b>0</b>	<b>20,000</b>
5Y STN On 21/12/2021 Interest Rate Swap			97.55000	97.55000	97.59000	97.59000			0.00	0	51
<b>Total 5Y STND Future</b>									<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total For 5Y STND</b>									<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total for Interest Rate Swap</b>									<b>0.00</b>	<b>0</b>	<b>51</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total for Derivatives :</b>									<b>68,366,082.15</b>	<b>747</b>	<b>982,331</b>	
AA05 On 22/03/2019 Spot Bond			7.81000	102.44300	7.82500	102.41738				0.00	0	0
<b>Total AA05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AA05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
AA06 On 15/04/2021 Spot Bond				100.60908		100.58510				0.00	0	0
<b>Total AA06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AA06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AA06/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AA06/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
AA07 On 15/04/2021 Spot Bond			8.98500	102.53464	9.01500	102.44727				0.00	0	0
<b>Total AA07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AA07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
AB01/R On 24/11/2020 Spot Bond			10.00000	101.77900	10.00000	101.75200				0.00	0	0
<b>Total AB01/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AB01/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB014U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AB014U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
AB015L On 19/11/2019 Spot Bond			10.84000	100.66831	10.84000	100.63896				0.00	0	0
<b>Total AB015U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AB015U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB016U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AB016U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB017U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AB017U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
AB018L On 04/09/2020 Spot Bond			11.37000	103.06150	11.37000	103.03002				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	103.22051	11.81000	103.18780				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	26.03257	100.00000	25.97431				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	25.05405	100.00000	24.99891				0.00	0	0
<b>Total AB026U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB026U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB028U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB028U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB029U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB029U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB030U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB030U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB031U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB031U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB032U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB032U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	300,000,000,000
<b>Total AB033U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000,000</b>
<b>Total For AB033U</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000,000</b>
ABC12: On 25/11/2020 Spot Bond			10.00000	102.18800	10.00000	102.16100				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			4.91000	270.71853	4.92000	270.52507			1,767,600,000,000.00	360,000,000	655,000,000
<b>Total ABCPI3 SPOT</b>									<b>1,767,600,000,000.00</b>	<b>360,000,000</b>	<b>655,000,000</b>
<b>Total For ABCPI3</b>									<b>1,767,600,000,000.00</b>	<b>360,000,000</b>	<b>655,000,000</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				100.78283		100.76132			0.00	200,000,000	4,600,000,000
<b>Total ABFN08 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>4,600,000,000</b>
<b>Total For ABFN08</b>									<b>0.00</b>	<b>200,000,000</b>	<b>4,600,000,000</b>
ABFN09 On 17/03/2026 Spot Bond				99.96230		99.93841			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				101.08922		101.06755			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				101.55784		101.53702			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>
ABFN13 On 14/05/2020 Spot Bond				101.34118		101.31866			0.00	0	0
<b>Total ABFN13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN14 On 14/05/2022 Spot Bond				100.65159		100.62730			0.00	0	0
<b>Total ABFN14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN15 On 11/11/2020 Spot Bond				101.45538		101.43274			0.00	0	0
<b>Total ABFN15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN16 On 11/11/2022 Spot Bond				102.01280		101.98914			0.00	0	0
<b>Total ABFN16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN17 On 17/05/2019 Spot Bond				100.57734		100.55412			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>
ABFN18 On 26/09/2023 Spot Bond				103.71938		103.69520			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ABFN18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN21 On 30/05/2020 Spot Bond				100.68997		100.66708			0.00	6,000,000,000	10,000,000,000
<b>Total ABFN20 SPOT</b>									<b>0.00</b>	<b>6,000,000,000</b>	<b>10,000,000,000</b>
<b>Total For ABFN20</b>									<b>0.00</b>	<b>6,000,000,000</b>	<b>10,000,000,000</b>
ABFN2 On 30/05/2022 Spot Bond				101.53563		101.51190			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>
ABFN21 On 30/05/2024 Spot Bond				102.00462		101.97951			0.00	1,244,800,000	2,811,200,000
<b>Total ABFN22 SPOT</b>									<b>0.00</b>	<b>1,244,800,000</b>	<b>2,811,200,000</b>
<b>Total For ABFN22</b>									<b>0.00</b>	<b>1,244,800,000</b>	<b>2,811,200,000</b>
ABFN22 On 25/05/2027 Spot Bond				102.82404		102.79746			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>
ABFN23 On 17/10/2020 Spot Bond				101.50155		101.47963			0.00	0	0
<b>Total ABFN24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN24 On 17/10/2024 Spot Bond				101.32974		101.30598			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>
ABFN25 On 17/10/2029 Spot Bond				102.37656		102.35106			0.00	72,000,000	176,000,000
<b>Total ABFN26 SPOT</b>									<b>0.00</b>	<b>72,000,000</b>	<b>176,000,000</b>
<b>Total For ABFN26</b>									<b>0.00</b>	<b>72,000,000</b>	<b>176,000,000</b>
ABFN26 On 29/08/2021 Spot Bond				100.29623		100.27319			0.00	0	0
<b>Total ABFN27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN27 On 29/08/2023 Spot Bond				100.30502		100.28130			0.00	0	0
<b>Total ABFN28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN28 On 29/08/2025 Spot Bond				100.31020		100.28608			0.00	0	0
<b>Total ABFN29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN29 On 29/08/2028 Spot Bond				100.31712		100.29245			0.00	0	0
<b>Total ABFN30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN30 On 15/11/2021 Spot Bond				100.58487		100.56214			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABFN31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3: On 15/11/2023 Spot Bond				100.60309		100.57967				0.00	0	0
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3: On 15/11/2024 Spot Bond				100.60668		100.58313				0.00	0	180,000,000
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>180,000,000</b>
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	<b>180,000,000</b>
ABK10 On 14/02/2020 Spot Bond				102.00341		101.97894				0.00	0	0
<b>Total ABK10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK11 On 20/05/2019 Spot Bond				100.72381		100.69713				0.00	0	0
<b>Total ABK11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK12 On 20/05/2022 Spot Bond				95.21297		95.17962				0.00	0	0
<b>Total ABK12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK6 On 05/06/2020 Spot Bond				100.18456		100.15762				0.00	0	0
<b>Total ABK6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK7 On 03/06/2019 Spot Bond				99.81384		99.78597				0.00	0	0
<b>Total ABK7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK8 On 03/06/2021 Spot Bond				95.88868		95.85757				0.00	0	0
<b>Total ABK8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK9 On 18/11/2019 Spot Bond				100.53370		100.50844				0.00	1,000,000,000	500,000,000
<b>Total ABK9 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For ABK9</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
ABKI02 On 05/06/2020 Spot Bond			6.44000	141.24528	6.44000	141.19971				0.00	0	0
<b>Total ABKI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI02 On 05/06/2020 Spot Bond			100.00000	38.17171	100.00000	38.08111				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			7.62000	121.49706	7.62000	121.45405				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABKI03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI03 On 13/10/2021 Spot Bond			100.00000	15.48818	100.00000	15.45142				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			9.27000	114.70818	9.26000	114.71146				0.00	0	960,128,600
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>960,128,600</b>
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	<b>960,128,600</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	9.69215	100.00000	9.66902				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				92.70576		92.65753				0.00	0	3,345,000,000
<b>Total ABKS1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,345,000,000</b>
<b>Total For ABKS1</b>										<b>0.00</b>	<b>0</b>	<b>3,345,000,000</b>
ABN05 On 18/04/2021 Spot Bond			4.17000	194.94491	4.18000	194.85037				0.00	0	0
<b>Total ABN05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN61 On 31/01/2025 Spot Bond			4.12000	124.95171	4.11000	124.98952				0.00	0	0
<b>Total ABN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN62 On 31/03/2028 Spot Bond			3.94000	173.26487	3.94000	173.22057				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			3.85000	213.30796	3.85500	213.13123				0.00	0	0
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN67 On 28/02/2023 Spot Bond			9.92000	94.85155	9.95500	94.71331				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			10.43500	100.09616	10.46000	99.93448				0.00	0	0
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN80 On 31/03/2021 Spot Bond			8.36000	98.03135	8.39000	97.94890				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			10.98000	97.23142	11.00500	97.07421				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABN87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN91 On 11/12/2018 Spot Bond					0.00000	100.00000				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				101.03170		101.00680				0.00	0	0
<b>Total ABN92 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN92</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS11 On 09/04/2021 Spot Bond			8.38500	103.80191	8.41500	103.71532				0.00	0	620,000,000
<b>Total ABS11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>620,000,000</b>
<b>Total For ABS11</b>										<b>0.00</b>	<b>0</b>	<b>620,000,000</b>
ABS12 On 14/05/2020 Spot Bond			7.59000	102.91756	7.64000	102.82896				0.00	0	0
<b>Total ABS12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS12/ On 14/05/2020 Spot Bond			9.20000	100.78104	9.20000	100.75600				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			9.06500	102.49558	9.09500	102.38286				0.00	0	0
<b>Total ABS13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS14 On 11/11/2020 Spot Bond			7.99000	103.06703	8.02000	102.99156				0.00	0	1,000,000,000
<b>Total ABS14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For ABS14</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
ABS15 On 11/11/2022 Spot Bond			9.20000	102.64334	9.23500	102.50360				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			9.72000	104.21450	9.74500	104.06077				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			10.03000	104.40329	10.05500	104.22665				0.00	0	1,500,000,000
<b>Total ABS17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For ABS17</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
ABS18 On 26/09/2023 Spot Bond			9.77000	102.32706	9.80500	102.16850				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			8.42000	99.94474	8.47000	99.85434				0.00	0	1,570,000,000

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 ABS6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,570,000,000</b>
<b>Total For ABS6</b>									<b>0.00</b>	<b>0</b>	<b>1,570,000,000</b>
ABS7 On 11/09/2026 Spot Bond			10.09000	95.38873	10.11500	95.23653		5,416,803,383,000.00	536,848,700	4,096,800,000	
<b>Total ABS7 SPOT</b>								<b>5,416,803,383,000.00</b>	<b>536,848,700</b>	<b>4,096,800,000</b>	
<b>Total For ABS7</b>								<b>5,416,803,383,000.00</b>	<b>536,848,700</b>	<b>4,096,800,000</b>	
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.98465	100.00000	10.96007		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			3.89000	282.98741	3.90000	282.79194		4,123,400,000,000.00	1,060,000,000	530,000,000	
<b>Total ABS12 SPOT</b>								<b>4,123,400,000,000.00</b>	<b>1,060,000,000</b>	<b>530,000,000</b>	
<b>Total For ABS12</b>								<b>4,123,400,000,000.00</b>	<b>1,060,000,000</b>	<b>530,000,000</b>	
ABS14 On 31/01/2022 Spot Bond			3.38000	153.65965	3.38000	153.62282		0.00	0	0	
<b>Total ABS14 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABS14</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total ABT01U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABT01U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total ABT02U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABT02U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total ACIF1U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ACIF1U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ACL08€ On 25/11/2020 Spot Bond			10.00000	102.18800	10.00000	102.16100		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				89.01108		88.98792		0.00	0	0	
<b>Total ACL097 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ACL097</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ACL09€ On 20/12/2025 Spot Bond				88.09749		88.07508		0.00	0	0	
<b>Total ACL098 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ACL098</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ACL104 On 20/12/2019 Spot Bond			7.79000	101.91186	7.79000	101.91186		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				231.58913		232.47847		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				231.62519		232.51397				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				99.80625		99.78161				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	102.18800	10.00000	102.16100				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				99.80564		99.78091				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>
ACL16£ On 20/06/2019 Spot Bond			8.32000	100.53117	8.33500	100.50119				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				99.80647		99.78183				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				99.81716		99.79385				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				100.28396		100.26160				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				99.80733		99.78281				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>
ACL18£ On 20/09/2020 Spot Bond				100.48631		100.46238				0.00	0	0
<b>Total ACL187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL18£ On 20/09/2020 Spot Bond				99.80185		99.77667				0.00	0	0
<b>Total ACL188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL19£ On 20/09/2022 Spot Bond				99.80131		99.77606				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL194 On 20/09/2022 Spot Bond				99.80131		99.77606				0.00	0	0
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL201 On 20/12/2022 Spot Bond				99.79769		99.77198				0.00	0	0
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL202 On 20/12/2022 Spot Bond				99.79769		99.77198				0.00	0	0
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL203 On 30/01/2023 Spot Bond				156.96551		157.58957				0.00	0	0
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL204 On 14/02/2023 Spot Bond				158.80636		159.41136				0.00	0	0
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL214 On 20/09/2020 Spot Bond				95.31521		95.28545				0.00	0	0
<b>Total ACL214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL216 On 20/12/2018 Spot Bond				99.82141		99.79863				0.00	0	0
<b>Total ACL216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL217 On 20/12/2023 Spot Bond				99.80821		99.78381				0.00	0	0
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL218 On 11/05/2020 Spot Bond				100.73983		100.71433				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				101.16688		101.14173				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				99.80905		99.78475				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				99.81227		99.78837				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AECI01 On 11/09/2021 Spot Bond				100.11872		100.09658				0.00	0	0
<b>Total AECI01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AECI01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AECI02 On 11/09/2023 Spot Bond				100.40331		100.38060				0.00	0	0
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AECI03 On 21/11/2022 Spot Bond				100.47221		100.44823				0.00	0	0
<b>Total AECI03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AECI03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AECI04 On 21/11/2023 Spot Bond				100.47503		100.45092				0.00	0	0
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AGL01 On 29/11/2023 Spot Bond				100.37528		100.34859				0.00	0	0
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AGT01 On 10/10/2023 Spot Bond				102.96238		102.93020				0.00	0	0
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2A: On 18/07/2021 Spot Bond				101.30573		101.28196				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				100.93896		100.91530				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				101.07742		101.05130				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				101.41487		101.39292				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				101.28348		101.26012				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				101.65666		101.62642				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				101.58210		101.55324				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				102.19249		102.15233				0.00	0	0
<b>Total AHF3C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C:On 18/04/2019 Spot Bond				101.96945		101.93343				0.00	0	0
<b>Total AHF3C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5A:On 21/08/2021 Spot Bond				100.46873		100.44491				0.00	0	0
<b>Total AHF5A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5A:On 21/08/2023 Spot Bond				100.48300		100.45851				0.00	0	0
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5A:On 21/08/2023 Spot Bond			9.86200	100.74325	9.86200	100.74325				0.00	0	0
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5B:On 21/08/2023 Spot Bond				100.49997		100.47466				0.00	0	0
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5C:On 21/08/2023 Spot Bond				100.52257		100.49619				0.00	0	0
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5D:On 21/08/2023 Spot Bond				100.68031		100.64637				0.00	0	0
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHL01L:On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AHL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHL1A:On 15/04/2020 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			7.57000	102.31652	7.58500	102.29184			0.00	0	0
<b>Total AIR01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR02 On 30/04/2023 Spot Bond			9.73000	108.17933	9.75500	108.05982			0.00	0	40,000,000
<b>Total AIR02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For AIR02</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
AIR04 On 29/05/2024 Spot Bond			9.73000	98.32716	9.76500	98.15757			0.00	0	0
<b>Total AIR04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AIR04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR05 On 29/05/2030 Spot Bond			11.16000	92.94889	11.18500	92.77010			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			4.25000	174.10645	4.25000	174.06047			0.00	0	0
<b>Total AIRL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRL01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total APF01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
APF02 On 26/09/2019 Spot Bond				102.56968		102.54599			0.00	0	100,000,000
<b>Total APF02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For APF02</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
APF04 On 21/10/2021 Spot Bond				101.29993		101.27434			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				100.40173		100.37662			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				100.99988		100.97436			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF07 On 25/06/2023 Spot Bond				101.94636		101.92120				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				101.18763		101.16324				0.00	0	0
<b>Total APF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF09 On 24/07/2023 Spot Bond				101.21835		101.19332				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>
<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



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AS224U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS224U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS248U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS248U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS249U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS249U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS266U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS266U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS288U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS288U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS294U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS294U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01 On 20/03/2019 Spot Bond				99.81723		99.79392				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				100.00000		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			4.10000	231.13018	4.10500	230.94340				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				100.06020		100.03709				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				100.68312		100.68312				0.00	0	0
<b>Total ASN036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03 On 07/12/2033 Spot Bond			4.11500	206.92007	4.12000	206.74792				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN04 On 21/11/2019 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05 On 22/04/2020 Spot Bond				101.28556		101.26023				0.00	0	0
<b>Total ASN058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN058</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05 On 28/04/2020 Spot Bond				101.09870		101.07343				0.00	0	0
<b>Total ASN059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN059</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06 On 30/04/2020 Spot Bond				101.05492		101.03003				0.00	0	0
<b>Total ASN061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN061</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06 On 22/05/2020 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN064 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN064</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06 On 07/02/2020 Spot Bond				100.83418		100.80970				0.00	0	0
<b>Total ASN069 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN069</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07 On 20/06/2020 Spot Bond				99.78224		99.75464				0.00	0	0
<b>Total ASN078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08 On 20/09/2020 Spot Bond				99.81477		99.79119				0.00	0	0
<b>Total ASN080 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN080</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08 On 20/06/2020 Spot Bond				101.07251		101.04908				0.00	6,600,000	3,300,000
<b>Total ASN083 SPOT</b>										<b>0.00</b>	<b>6,600,000</b>	<b>3,300,000</b>
<b>Total For ASN083</b>										<b>0.00</b>	<b>6,600,000</b>	<b>3,300,000</b>
ASN08 On 03/09/2020 Spot Bond				100.24943		100.22118				0.00	0	0
<b>Total ASN084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08 On 01/10/2020 Spot Bond				100.79472		104.26387				0.00	0	0
<b>Total ASN087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09 On 16/10/2020 Spot Bond				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 ASN091 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN091</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN091 On 21/10/2020 Spot Bond				101.25843		101.23366				0.00	0	0
<b>Total ASN092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN092 On 10/11/2020 Spot Bond				100.72761		100.70252				0.00	0	0
<b>Total ASN096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN096 On 20/12/2020 Spot Bond				83.47866		83.55437				0.00	0	0
<b>Total ASN099 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN099</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN111 On 02/12/2020 Spot Bond				100.22792		100.20208				0.00	0	0
<b>Total ASN111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN111 On 07/03/2021 Spot Bond				100.02723		100.09348				0.00	0	0
<b>Total ASN113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN113 On 10/12/2020 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN115 On 20/12/2020 Spot Bond				99.75469		99.72366				0.00	0	0
<b>Total ASN121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN121 On 20/03/2019 Spot Bond				99.81350		99.78972				0.00	0	0
<b>Total ASN125 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN125</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN125 On 24/02/2019 Spot Bond				100.40633		100.38093				0.00	0	0
<b>Total ASN128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN128 On 24/02/2019 Spot Bond				100.40411		100.37893				0.00	0	0
<b>Total ASN129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN129 On 24/02/2019 Spot Bond				100.39987		100.37488				0.00	0	0
<b>Total ASN130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN130 On 03/03/2019 Spot Bond				100.22553		100.19996				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				100.22372		100.19835				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				99.75683		99.72606				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				100.00000		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				99.39000		99.33000				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			4.11000	150.39828	4.11000	150.35930				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				100.00000		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				99.39000		99.33000				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				101.35803		101.33505				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				100.00000		100.00000				0.00	0	0
<b>Total ASN144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 20/06/2021 Spot Bond				78.69545		78.69545				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				100.87660		100.87660				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				100.87660		100.87660				0.00	0	70,000,000

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 ASN147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For ASN147</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
ASN147 On 31/01/2022 Spot Bond			4.15500	150.19997	4.15500	150.16086				0.00	0	0
<b>Total ASN149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN149 On 31/05/2021 Spot Bond				113.70964		114.65140				0.00	0	0
<b>Total ASN150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN150 On 02/06/2021 Spot Bond				100.23281		100.20643				0.00	0	0
<b>Total ASN152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN152 On 31/03/2028 Spot Bond			4.84000	161.22341	4.84000	161.17828				0.00	0	0
<b>Total ASN154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN154 On 29/06/2021 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN156 On 06/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN157 On 27/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN159 On 08/08/2021 Spot Bond				100.84688		100.82126				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>
ASN160 On 19/08/2021 Spot Bond				100.55089		100.52563				0.00	0	0
<b>Total ASN161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN161 On 29/08/2021 Spot Bond				100.00000		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>
ASN163 On 06/09/2021 Spot Bond				100.00000		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>
ASN164 On 20/06/2021 Spot Bond				100.77444		100.74959				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				100.00000		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				100.21834		100.19358				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				100.00000		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				100.00000		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				100.00000		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				99.78662		99.75952				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				100.00000		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				99.99996		99.97738				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				100.00000		100.00000				0.00	0	0
<b>Total ASN192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19:On 12/07/2022 Spot Bond				100.00000		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				101.82744		101.80189				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			4.44500	101.72206	4.46000	101.47557				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN195 On 20/06/2022 Spot Bond				99.81920		99.79616				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>
ASN196 On 09/04/2018 Spot Bond				100.00000						0.00	0	0
<b>Total ASN197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN197 On 04/05/2018 Spot Bond				100.00000						0.00	0	0
<b>Total ASN198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN198 On 01/07/2022 Spot Bond				100.00000		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>
ASN200 On 25/07/2022 Spot Bond				100.00000		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>
ASN200 On 21/07/2022 Spot Bond				100.00000		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>
ASN201 On 18/07/2022 Spot Bond				100.00000		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>
ASN202 On 20/06/2022 Spot Bond				99.81744		99.79418				0.00	0	0
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN203 On 20/06/2022 Spot Bond				99.80525		99.78047				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>
ASN204 On 25/08/2022 Spot Bond				100.00000		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>
ASN207 On 24/08/2021 Spot Bond				100.46887		100.43956				0.00	0	0
<b>Total ASN208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN208 On 24/08/2025 Spot Bond				100.50923		100.47736				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				100.33749		100.31322				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				100.00000		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				100.00000		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				100.32683		100.30133				0.00	0	70,000,000
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
ASN21(On 12/09/2022 Spot Bond				100.00000		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				100.00000		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				100.00000		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				100.00000		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				100.00000		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				100.00000		100.00000				0.00	0	0
<b>Total ASN223 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN223</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN22(On 25/10/2022 Spot Bond				100.00000		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				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 ASN228 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN228</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN228 On 10/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN229 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN229</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN229 On 10/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN230 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN230</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN230 On 17/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN231 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN231</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN231 On 28/05/2019 Spot Bond			8.56000	100.32274	8.56000	100.32274				0.00	0	0
<b>Total ASN232 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN232</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN232 On 29/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN234 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN234</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN234 On 12/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN235 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN235</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN235 On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN236 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN236</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN236 On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN237 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN237</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN237 On 18/12/2018 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN239 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN239</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN239 On 02/02/2023 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN240 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN240</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN240 On 02/02/2023 Spot Bond				100.00000		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>
ASN241 On 10/02/2023 Spot Bond				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 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				100.01923		100.08722				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				100.00000		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				100.00000		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				100.00000		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				100.00000		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				100.00000		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				100.00000		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				100.00000		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				100.00000		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				100.00000		100.00000				0.00	0	0
<b>Total ASN254 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN254</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN25: On 29/05/2021 Spot Bond				100.31018		100.28606				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				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 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				100.00000		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				100.00000		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				100.00000		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				100.00000		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				99.78704		99.76000				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				100.00000		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				100.00000		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				100.00000		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				100.00000		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				100.00000		100.00000				0.00	0	0
<b>Total ASN271 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN271</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN27: On 20/07/2023 Spot Bond				100.00000		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				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 ASN273 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN273</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN273 On 20/06/2023 Spot Bond				99.81813		99.79495				0.00	0	0
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN274 On 27/07/2023 Spot Bond				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>
ASN275 On 04/08/2023 Spot Bond				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>
ASN276 On 08/08/2019 Spot Bond				100.73139		100.70920				0.00	0	0
<b>Total ASN277 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN277</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN277 On 15/08/2023 Spot Bond				100.64683		100.62179				0.00	0	0
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN278 On 20/08/2048 Spot Bond				100.53241		100.50680				0.00	0	0
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN279 On 21/08/2023 Spot Bond				100.49884		100.47359				0.00	0	0
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN280 On 24/08/2023 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN281 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN281</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN281 On 24/08/2023 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN282 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN282</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN282 On 24/08/2023 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN283 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN283</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN283 On 24/08/2023 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN284 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN284</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN284 On 05/09/2023 Spot Bond				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 ASN285 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN285</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN285 On 13/09/2025 Spot Bond				99.97551		99.95126				0.00	0	0
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN286 On 14/09/2023 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN287 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN287</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN287 On 21/09/2023 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN289 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN289</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN289 On 21/09/2023 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN290 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN290</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN290 On 26/09/2023 Spot Bond				101.92927		101.90433				0.00	0	0
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN291 On 02/10/2023 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN293 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN293</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN293 On 09/10/2023 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN295 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN295</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN295 On 26/10/2023 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN297 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN297</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN297 On 26/10/2023 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN298 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN298</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN298 On 26/10/2023 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN299 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN299</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN300 On 20/12/2023 Spot Bond				99.80950		99.78526				0.00	0	0
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN300 On 15/11/2024 Spot Bond				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 ASN301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN75I On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ASN75U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN75U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW18 On 05/12/2020 Spot Bond				100.71159		100.68744				0.00	0	100,000,000
<b>Total BAW18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For BAW18</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
BAW19 On 05/12/2020 Spot Bond			8.68500	101.74155	8.71500	101.66365		6,948,000,000,000.00		800,000,000	1,400,000,000	
<b>Total BAW19 SPOT</b>								<b>6,948,000,000,000.00</b>		<b>800,000,000</b>	<b>1,400,000,000</b>	
<b>Total For BAW19</b>								<b>6,948,000,000,000.00</b>		<b>800,000,000</b>	<b>1,400,000,000</b>	
BAW21 On 24/03/2022 Spot Bond			8.63500	103.85610	8.66500	103.74662		234,872,000,000.00		27,200,000	13,600,000	
<b>Total BAW21 SPOT</b>								<b>234,872,000,000.00</b>		<b>27,200,000</b>	<b>13,600,000</b>	
<b>Total For BAW21</b>								<b>234,872,000,000.00</b>		<b>27,200,000</b>	<b>13,600,000</b>	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.98864	9.30000	101.96304				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				101.18466		101.25136				0.00	0	20,000,000
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
BAW24 On 30/09/2019 Spot Bond				102.65081		102.62909				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				101.62328		101.60022				0.00	0	20,000,000
<b>Total BAW25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For BAW25</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAW26U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW26U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAW27U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW27U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW28 On 06/06/2022 Spot Bond				101.48124		101.35939				0.00	0	0
<b>Total BAW28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW29 On 22/02/2023 Spot Bond				100.46362		100.43883				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAW29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW30 On 05/12/2021 Spot Bond				100.16362		100.13967				0.00	0	0
<b>Total BAW30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA45 On 31/03/2019 Spot Bond				102.21990		102.18878				0.00	0	0
<b>Total BAYA45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA51 On 31/03/2019 Spot Bond				102.32984		102.32984				0.00	0	0
<b>Total BAYA51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA52 On 31/03/2019 Spot Bond				102.69418		102.66347				0.00	0	0
<b>Total BAYA52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA52</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA54 On 30/09/2019 Spot Bond				102.95248		102.92085				0.00	0	0
<b>Total BAYA54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA54</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA57 On 31/03/2022 Spot Bond				105.84628		105.81364				0.00	0	0
<b>Total BAYA57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA57</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA58 On 30/06/2020 Spot Bond				103.93186		103.90080				0.00	0	0
<b>Total BAYA58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA59 On 30/06/2022 Spot Bond			12.25000	108.40843	12.28500	108.27335			6,125,000,000,000.00	500,000,000	500,000,000	
<b>Total BAYA59 SPOT</b>									<b>6,125,000,000,000.00</b>	<b>500,000,000</b>	<b>500,000,000</b>	
<b>Total For BAYA59</b>									<b>6,125,000,000,000.00</b>	<b>500,000,000</b>	<b>500,000,000</b>	
BAYA60 On 30/06/2020 Spot Bond			11.98500	106.11510	12.01500	106.03992			0.00	0	0	
<b>Total BAYA60 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAYA60</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
BAYA61 On 30/06/2020 Spot Bond				102.38661		102.35314			0.00	0	0	
<b>Total BAYA61 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAYA61</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
BAYA62 On 30/09/2020 Spot Bond				102.24920		102.21767			0.00	0	0	
<b>Total BAYA62 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAYA62</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
BAYA63 On 30/11/2020 Spot Bond				103.59662		103.56732			0.00	0	900,000,000	

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 BAYA63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
<b>Total For BAYA63</b>										<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
BAYA64 On 30/09/2022 Spot Bond				102.26881		102.23700				0.00	0	0
<b>Total BAYA64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA65 On 30/09/2020 Spot Bond				102.17075		102.14033				0.00	0	0
<b>Total BAYA65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA66 On 31/03/2021 Spot Bond				102.24930		102.21778				0.00	0	0
<b>Total BAYA66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA67 On 31/03/2023 Spot Bond			12.28500	98.49357	12.28500	98.49357				0.00	0	0
<b>Total BAYA67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA68 On 30/06/2021 Spot Bond				102.12185		102.09213				0.00	0	0
<b>Total BAYA69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA70 On 30/06/2021 Spot Bond				102.12185		102.09213				0.00	0	0
<b>Total BAYA70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA70</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA71 On 30/06/2021 Spot Bond				102.12185		102.09213				0.00	0	0
<b>Total BAYA71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB07 On 31/03/2020 Spot Bond				102.85685		102.81668				0.00	0	0
<b>Total BAYB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB08 On 30/09/2020 Spot Bond				107.73986		107.70451				0.00	0	0
<b>Total BAYB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB10 On 30/06/2020 Spot Bond				102.95488		102.91330				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>
BAYB12 On 30/06/2021 Spot Bond				102.56306		102.52707				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>
BAYB13 On 30/09/2023 Spot Bond				102.61117		102.57448				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB1 On 30/09/2023 Spot Bond				102.61117		102.57448				0.00	0	0
<b>Total BAYB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB1 On 30/09/2023 Spot Bond				102.61117		102.57448				0.00	0	0
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD1 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD2 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD3 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD4 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD5 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD6 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC124 On 30/05/2019 Spot Bond				100.23117		100.23117				0.00	0	80,000,000
<b>Total BC124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
<b>Total For BC124</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
BCJ10 On 12/07/2019 Spot Bond				101.42243		101.39911				0.00	0	0
<b>Total BCJ10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ14 On 09/05/2019 Spot Bond				100.72064		100.69798				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				100.73833		100.71512				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BCJ15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ16 On 08/12/2020 Spot Bond				100.04307		100.02164				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				101.74451		101.72206				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>
BD020€ On 28/04/2028 Spot Bond			9.09500	195.06333	9.07500	195.36580				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>
BD020€ On 02/03/2028 Spot Bond			9.09500	195.72552	9.07500	196.02418				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			9.43500	93.15642	9.46000	92.98805				0.00	0	0
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD302L On 18/04/2028 Spot Bond			100.00000	9.22532	100.00000	9.20480				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>
BDX21 On 05/08/2033 Spot Bond				100.91534		100.89008				0.00	0	0
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1A7 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BG1A7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1A7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL01 On 19/11/2019 Spot Bond				101.78628		101.76067				0.00	0	0
<b>Total BGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL02 On 19/11/2019 Spot Bond			8.44000	102.78997	8.49000	102.72147				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				103.10084		103.07628				0.00	84,000,000	282,000,000
<b>Total BGL03 SPOT</b>										<b>0.00</b>	<b>84,000,000</b>	<b>282,000,000</b>
<b>Total For BGL03</b>										<b>0.00</b>	<b>84,000,000</b>	<b>282,000,000</b>
BGL04 On 05/02/2020 Spot Bond			8.14000	105.55813	8.19000	105.48038				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL05 On 04/09/2020 Spot Bond			10.48500	104.42967	10.51500	104.35333				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				102.60585		102.57949				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			11.18000	105.09966	11.21500	104.96245			4,472,000,000,000.00		400,000,000	200,000,000
<b>Total BGL07 SPOT</b>									<b>4,472,000,000,000.00</b>		<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For BGL07</b>									<b>4,472,000,000,000.00</b>		<b>400,000,000</b>	<b>200,000,000</b>
BGL08 On 03/09/2022 Spot Bond				100.26352		100.23365				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			10.18500	104.24514	10.21500	104.16764				0.00	0	0
<b>Total BGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL10 On 05/05/2021 Spot Bond				101.04819		101.04819				0.00	0	0
<b>Total BGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL11 On 05/05/2021 Spot Bond			10.96500	104.26088	10.99500	104.16704				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				105.63917		105.61254				0.00	74,800,000	57,400,000
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>74,800,000</b>	<b>57,400,000</b>
<b>Total For BGL12</b>										<b>0.00</b>	<b>74,800,000</b>	<b>57,400,000</b>
BGL13 On 20/08/2021 Spot Bond			9.61500	108.53837	9.64500	108.43871				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				104.33205		104.30397				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				102.65652		102.62943				0.00	222,000,000	141,000,000
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>222,000,000</b>	<b>141,000,000</b>
<b>Total For BGL15</b>										<b>0.00</b>	<b>222,000,000</b>	<b>141,000,000</b>
BGL16 On 25/05/2022 Spot Bond				100.48598		100.45560				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BGL16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL17 On 14/08/2024 Spot Bond				103.75318		103.72279				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				104.21622		104.18901				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				104.94601		104.91685				0.00	1,192,400,000	298,100,000
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>1,192,400,000</b>	<b>298,100,000</b>
<b>Total For BGL19</b>										<b>0.00</b>	<b>1,192,400,000</b>	<b>298,100,000</b>
BGT01 On 12/09/2022 Spot Bond				103.27991		103.24792				0.00	23,522,800	11,761,400
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>23,522,800</b>	<b>11,761,400</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>23,522,800</b>	<b>11,761,400</b>
BID05 On 30/06/2019 Spot Bond				101.87133		101.84972				0.00	0	0
<b>Total BID05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID06 On 30/06/2019 Spot Bond			8.44000	104.20209	8.45500	104.17059				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				101.94390		101.92054				0.00	0	0
<b>Total BID07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID08 On 30/06/2022 Spot Bond				101.73907		101.71477				0.00	1,368,400,000	357,100,000
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>1,368,400,000</b>	<b>357,100,000</b>
<b>Total For BID08</b>										<b>0.00</b>	<b>1,368,400,000</b>	<b>357,100,000</b>
BID09 On 15/11/2021 Spot Bond				100.59435		100.57126				0.00	0	0
<b>Total BID09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID10 On 15/11/2023 Spot Bond				100.60673		100.58318				0.00	0	0
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID11 On 15/11/2023 Spot Bond			9.35000	101.67124	9.38500	101.50909				0.00	0	0
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BNPP0 On 31/01/2024 Spot Bond				101.11675		101.08979				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				99.72605		101.82728				0.00	0	0
<b>Total BPPF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0: On 15/09/2020 Spot Bond				100.19196		100.17000				0.00	0	90,000,000
<b>Total BPPF04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
<b>Total For BPPF04</b>										<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
BPPF0: On 22/03/2019 Spot Bond				99.76361		101.68313				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				99.73727		101.75364				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				101.00373		101.00373				0.00	0	0
<b>Total BPPF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF1: On 23/07/2019 Spot Bond				101.08229		101.06054				0.00	0	0
<b>Total BPPF10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF1: On 23/07/2021 Spot Bond				101.13109		101.10836				0.00	0	0
<b>Total BPPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF1: On 09/10/2019 Spot Bond				101.38388		101.36236				0.00	0	0
<b>Total BPPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF1: On 09/10/2023 Spot Bond				101.48487		101.46175				0.00	0	0
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2A1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2A1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2A1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2A2: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2A2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2A2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2B1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BS2B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2C11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ20 On 27/03/2020 Spot Bond				101.91112		101.88583				0.00	0	0
<b>Total BWZ20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ20A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ21 On 27/03/2021 Spot Bond				101.89015		101.86514				0.00	0	0
<b>Total BWZ21B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ21B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ1 On 10/11/2019 Spot Bond				101.12335		101.09923				0.00	0	0
<b>Total BWZJ19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ2 On 10/11/2021 Spot Bond				100.75191		100.72600				0.00	0	0
<b>Total BWZJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX161U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX161U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX162U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX162U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX163U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX163U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX164U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX164U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BYB10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BYB10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL13 On 01/02/2019 Spot Bond				101.51099		101.48363				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			8.96000	104.46713	8.97500	104.43961				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				102.23963		102.21360				0.00	0	0
<b>Total CBL17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL18 On 23/08/2019 Spot Bond			9.19000	104.54386	9.20500	104.50822				0.00	0	20,000,000
<b>Total CBL18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For CBL18</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
CBL20 On 14/12/2019 Spot Bond				102.32209		102.29770				0.00	0	0
<b>Total CBL20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL22 On 06/05/2020 Spot Bond			9.28500	99.82083	9.31500	99.75741				0.00	0	0
<b>Total CBL22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL24 On 02/11/2020 Spot Bond				101.04264		101.01602				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				101.20780		101.18434				0.00	0	0
<b>Total CBL25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL26 On 06/05/2021 Spot Bond			9.58500	104.28672	9.61500	104.19536				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				101.60477		101.58119				0.00	0	0
<b>Total CBL27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL28 On 21/05/2021 Spot Bond				100.47345		100.44942				0.00	0	0
<b>Total CBL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT01 On 23/06/2023 Spot Bond			10.40500	113.56357	10.43000	113.43930				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CCT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CCT02 On 12/06/2024 Spot Bond			10.28000	105.50399	10.30500	105.36846			0.00	0	1,050,000,000
<b>Total CCT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
<b>Total For CCT02</b>									<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
CCT03 On 15/03/2025 Spot Bond			10.63500	105.03197	10.66000	104.88801			0.00	0	0
<b>Total CCT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CCT04 On 17/07/2027 Spot Bond			10.60500	102.61377	10.60500	102.61377		5,604,038,328,000.00		528,433,600	142,108,400
<b>Total CCT04 SPOT</b>								<b>5,604,038,328,000.00</b>		<b>528,433,600</b>	<b>142,108,400</b>
<b>Total For CCT04</b>								<b>5,604,038,328,000.00</b>		<b>528,433,600</b>	<b>142,108,400</b>
CGR14 On 25/11/2020 Spot Bond			10.00000	102.18820	10.00000	102.16150			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				101.91930		101.88769			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				101.01116		100.98067			0.00	0	0
<b>Total CGR23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR24 On 08/02/2021 Spot Bond				103.09156		103.06044			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				102.84013		102.81240			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				100.98495		100.95548			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				102.18215		102.15192			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				101.52120		101.49121			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				99.65408		102.30039			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CGR33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR37 On 08/02/2019 Spot Bond				100.80026		100.77603				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				100.85675		100.82619				0.00	0	0
<b>Total CGR38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CGR39U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR39U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CGR40U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR41 On 25/06/2021 Spot Bond				102.34033		102.31002				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				101.15447		101.12269				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CLC1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLC1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN184 On 01/07/2021 Spot Bond			10.11000	104.49340	10.11000	104.46539			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	148.51906	3.14000	148.48434			0.00	0	0
<b>Total CLN193 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN198 On 13/09/2021 Spot Bond			4.08000	144.28810	4.08000	144.25058			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	102.18800	10.00000	102.16100			0.00	0	0
<b>Total CLN230/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN230/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN231 On 25/11/2020 Spot Bond			10.00000	102.18800	10.00000	102.16100			0.00	0	0
<b>Total CLN231/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN231/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN242 On 24/02/2019 Spot Bond			8.59000	102.86847	8.59000	102.86847			0.00	0	0
<b>Total CLN242 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN242</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN243 On 24/02/2019 Spot Bond			9.35000	102.72768	9.35000	102.70186			0.00	0	0
<b>Total CLN243 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN243</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN262 On 26/03/2019 Spot Bond			8.12000	102.45456	8.13500	102.42798			0.00	0	0
<b>Total CLN262 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN262</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN292 On 25/11/2020 Spot Bond			10.00000	102.18800	10.00000	102.16100			0.00	0	0
<b>Total CLN292/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN292/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN313 On 14/11/2022 Spot Bond				100.73010		100.70299			0.00	0	0
<b>Total CLN313 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN313</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN314 On 14/11/2022 Spot Bond			11.20000	95.56543	11.23500	95.43147			0.00	0	0
<b>Total CLN314 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN314</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN315 On 20/03/2023 Spot Bond			11.72000	96.83310	11.75500	96.69153			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN317 On 20/03/2023 Spot Bond				99.78671		99.75962				0.00	0	0
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN318 On 14/11/2022 Spot Bond				100.71502		100.68845				0.00	0	0
<b>Total CLN318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN327 On 20/06/2023 Spot Bond				99.78704		99.76000				0.00	0	0
<b>Total CLN327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN327</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN340 On 20/12/2018 Spot Bond				99.81391		99.79020				0.00	0	0
<b>Total CLN340 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN340</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN343 On 20/12/2023 Spot Bond				99.77200		99.74310				0.00	0	0
<b>Total CLN343 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN343</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN344 On 20/12/2018 Spot Bond				99.82141		99.79863				0.00	0	0
<b>Total CLN344 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN344</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN345 On 20/12/2023 Spot Bond				99.04207		99.01575				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>
CLN360 On 20/03/2019 Spot Bond				99.82621		99.80402				0.00	0	0
<b>Total CLN360 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN360</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN362 On 20/03/2024 Spot Bond			10.38000	103.06283	10.41500	102.89400				0.00	0	0
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN363 On 20/03/2024 Spot Bond				99.81156		99.78757				0.00	0	0
<b>Total CLN363 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN363</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN364 On 06/08/2023 Spot Bond				101.03361		101.00425				0.00	0	0
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN365 On 20/03/2024 Spot Bond			12.52000	104.66411	12.55500	104.49528				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN365 On 06/08/2023 Spot Bond				101.07239		101.04194				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>
CLN366 On 26/07/2022 Spot Bond				101.21157		101.18547				0.00	0	0
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN370 On 20/03/2024 Spot Bond				108.45452		108.42589				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>
CLN371 On 20/09/2023 Spot Bond				99.81421		99.79055				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>
CLN372 On 20/03/2021 Spot Bond			8.98500	104.04052	9.01500	103.95404				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>
CLN376 On 20/06/2019 Spot Bond				98.47852		98.44556				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>
CLN378 On 20/03/2024 Spot Bond			10.98000	100.69713	10.98000	100.66740				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>
CLN379 On 20/09/2024 Spot Bond			11.00000	102.48557	11.00000	102.45526				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>
CLN380 On 20/03/2021 Spot Bond				99.78887		99.76209				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>
CLN382 On 20/09/2024 Spot Bond			12.31000	101.60208	12.34500	101.42792				0.00	0	0
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN384 On 20/09/2024 Spot Bond				99.77011		99.74100				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>
CLN385 On 20/03/2021 Spot Bond				99.81041		99.78630				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN386 On 26/01/2021 Spot Bond				101.28133		101.25372				0.00	0	0
<b>Total CLN387 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN387</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN387 On 20/09/2019 Spot Bond				99.79889		99.77332				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				107.14677		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				99.80947		99.78523				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				99.79469		99.76858				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				100.01653		99.98433				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				100.69088		100.66518				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				100.68711		100.66155				0.00	0	30,000,000
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
CLN399 On 20/06/2020 Spot Bond				99.80936		99.78511				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				102.39587		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				99.80828		99.78390				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				101.58154		101.55268				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN410 On 20/09/2020 Spot Bond				99.78895		99.76217				0.00	0	0
<b>Total CLN410 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN410</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN411 On 20/09/2020 Spot Bond				99.78787		99.76096				0.00	0	0
<b>Total CLN411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN411</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN412 On 18/07/2020 Spot Bond				101.58899		101.55999				0.00	0	0
<b>Total CLN412 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN412</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN413 On 20/09/2020 Spot Bond				100.95104		100.92606				0.00	0	0
<b>Total CLN413 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN413</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN414 On 20/09/2020 Spot Bond				99.78035		99.75251				0.00	0	0
<b>Total CLN415 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN415</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN416 On 18/07/2020 Spot Bond				101.68579		101.65500				0.00	0	0
<b>Total CLN416 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN416</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN417 On 23/09/2020 Spot Bond				102.22382		102.19512				0.00	0	0
<b>Total CLN418 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN418</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN419 On 20/12/2020 Spot Bond				99.76968		99.74050				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>
CLN420 On 18/04/2028 Spot Bond			7.01000	53.07158	7.01000	53.07158				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>
CLN421 On 20/12/2020 Spot Bond				99.76753		99.73810				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>
CLN422 On 26/01/2021 Spot Bond				101.59099		101.55669				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>
CLN423 On 20/12/2020 Spot Bond				115.86915		115.86915				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				112.85313		112.85313				0.00	0	0
<b>Total CLN423 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN423</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN423 On 20/12/2020 Spot Bond				115.83546		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				101.59528		101.56924				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				113.19431		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				99.82462		99.80225				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				99.72478		99.69005				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				130.22416		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				117.90227		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				119.70634		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				121.32108		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				131.13193		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				99.79006		99.76341				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN437 On 20/12/2020 Spot Bond				99.79973		99.77428				0.00	0	0
<b>Total CLN437 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN437</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN439 On 03/02/2021 Spot Bond				100.95449		100.92816				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				132.34026		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				99.61827		99.57044				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>
CLN444 On 23/05/2021 Spot Bond				100.52552		100.49794				0.00	0	0
<b>Total CLN444 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN444</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN445 On 24/05/2021 Spot Bond			9.08500	105.41950	9.11500	105.32695				0.00	0	0
<b>Total CLN445 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN445</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN451 On 31/01/2022 Spot Bond			4.38000	149.21309	4.38000	149.17335				0.00	0	0
<b>Total CLN452 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN452</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN453 On 31/01/2025 Spot Bond			6.67000	108.42803	6.66000	108.45234				0.00	0	0
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN454 On 31/01/2025 Spot Bond			6.61000	108.78704	6.60000	108.81164				0.00	0	0
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN455 On 04/05/2021 Spot Bond				100.43671		100.40942				0.00	0	0
<b>Total CLN455 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN455</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN456 On 20/12/2021 Spot Bond				99.76302		99.73300				0.00	0	0
<b>Total CLN456 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN456</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN457 On 17/11/2021 Spot Bond				100.56752		100.54161				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN457 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN457</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN457 On 29/11/2021 Spot Bond				101.23631		101.21052				0.00	0	0
<b>Total CLN458 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN458</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN460 On 29/11/2021 Spot Bond				100.33637		100.31023				0.00	0	0
<b>Total CLN460 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN460</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN461 On 15/02/2022 Spot Bond				104.41715		104.39104				0.00	0	0
<b>Total CLN461 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN461</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN462 On 16/02/2022 Spot Bond			10.15500	105.89271	10.18500	105.78309				0.00	0	0
<b>Total CLN462 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN462</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN464 On 13/03/2022 Spot Bond			10.13000	102.23875	10.16500	102.11591		16,418,704,000,000.00		1,620,800,000	405,200,000	
<b>Total CLN464 SPOT</b>								<b>16,418,704,000,000.00</b>		<b>1,620,800,000</b>	<b>405,200,000</b>	
<b>Total For CLN464</b>								<b>16,418,704,000,000.00</b>		<b>1,620,800,000</b>	<b>405,200,000</b>	
CLN465 On 14/03/2020 Spot Bond				99.95445		99.93155				0.00	0	0
<b>Total CLN465 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN465</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN466 On 27/03/2020 Spot Bond				101.78663		101.76301				0.00	0	0
<b>Total CLN466 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN466</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN467 On 28/03/2020 Spot Bond				101.82226		101.79780				0.00	0	0
<b>Total CLN467 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN467</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN468 On 28/03/2022 Spot Bond				103.16861		103.14380				0.00	0	0
<b>Total CLN468 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN468</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN469 On 17/05/2019 Spot Bond				100.52118		100.49730				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>
CLN471 On 19/11/2022 Spot Bond				100.61732		100.58914				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>
CLN472 On 23/06/2021 Spot Bond				100.07256		100.12916				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN475 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN475</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN475 On 20/09/2020 Spot Bond				99.78787		99.76096				0.00	0	0
<b>Total CLN476 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN476</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN476 On 29/11/2021 Spot Bond			100.00000	17.84793	100.00000	17.80799				0.00	0	0
<b>Total CLN477 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN477</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN480 On 07/06/2022 Spot Bond				100.07188		100.12862				0.00	0	0
<b>Total CLN481 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN481</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN481 On 20/05/2021 Spot Bond				100.68216		100.65602				0.00	0	0
<b>Total CLN482 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN482</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN482 On 20/05/2021 Spot Bond				102.17791		102.15279				0.00	0	0
<b>Total CLN483 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN483</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN483 On 02/12/2021 Spot Bond				101.26035		101.23496				0.00	0	0
<b>Total CLN484 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN484</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN484 On 02/12/2021 Spot Bond			9.11500	101.62664	9.11500	101.62664				0.00	0	0
<b>Total CLN485 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN485</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN485 On 20/06/2022 Spot Bond				100.39272		100.36783				0.00	0	0
<b>Total CLN486 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN486</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN486 On 07/12/2021 Spot Bond			12.84500	99.57243	12.84500	99.57243				0.00	0	0
<b>Total CLN487 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN487</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN487 On 28/07/2022 Spot Bond			9.61000	102.00450	9.64500	101.87422				0.00	0	0
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN488 On 28/03/2020 Spot Bond				101.80181		101.77762				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN49( On 28/03/2022 Spot Bond				103.15942		103.13475				0.00	0	0
<b>Total CLN490 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN490</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN49( On 07/06/2022 Spot Bond				100.07188		100.12862				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				101.91583		101.88903				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				99.78833		99.76145				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			11.61500	100.92610	11.61500	100.92610				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				100.31710		100.29243				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			10.41000	101.28279	10.44500	101.10756				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				101.80658		101.77948				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				102.86270		102.83841				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				100.53143		100.50587				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				101.51475		101.49079				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				101.58982		101.56420				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN501 On 11/10/2024 Spot Bond				101.64869		101.62210				0.00	0	0
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN502 On 20/12/2022 Spot Bond				99.78119		99.75343				0.00	0	0
<b>Total CLN503 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN503</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN503 On 11/10/2024 Spot Bond				101.64869		101.62210				0.00	0	80,000,000
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
CLN504 On 24/10/2020 Spot Bond				101.16766		101.14368				0.00	0	0
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN505 On 30/04/2019 Spot Bond				100.99678		100.97325				0.00	0	0
<b>Total CLN506 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN506</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN506 On 20/12/2022 Spot Bond				99.78590		99.75873				0.00	0	0
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN507 On 24/02/2020 Spot Bond				100.44945		100.42135				0.00	0	0
<b>Total CLN508 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN508</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN508 On 11/10/2020 Spot Bond				101.56443		101.53922				0.00	0	0
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN510 On 14/11/2022 Spot Bond				97.45597		97.43363				0.00	0	0
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN511 On 07/06/2022 Spot Bond				100.06110		100.12014				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>
CLN512 On 23/02/2019 Spot Bond				100.53539		100.50727				0.00	0	0
<b>Total CLN514 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN514</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN514 On 23/02/2019 Spot Bond				100.63680		100.60329				0.00	50,696,000	25,348,000

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 CLN515 SPOT</b>										<b>0.00</b>	<b>50,696,000</b>	<b>25,348,000</b>
<b>Total For CLN515</b>										<b>0.00</b>	<b>50,696,000</b>	<b>25,348,000</b>
CLN515 On 15/09/2022 Spot Bond			9.96000	102.36351	9.96000	102.36351				0.00	0	0
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN516 On 30/10/2022 Spot Bond			10.01000	101.16054	10.01000	101.13340				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				100.42994		100.40306				0.00	0	0
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN518 On 30/06/2022 Spot Bond			9.60000	101.24417	9.60000	101.24417				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				99.99988		99.97636				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				99.86541		99.84258				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				100.37454		100.34944				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				100.70129		100.67616				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	102.33769	9.20000	102.33769				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				101.17434		101.15022				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				101.16699		101.14184				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				104.27962		104.25217				0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
CLN527 On 25/11/2022 Spot Bond				101.64038		101.61290				0.00	0	0
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN528 On 29/11/2021 Spot Bond				102.19688		102.17076				0.00	0	0
<b>Total CLN529 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN529</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN529 On 12/03/2021 Spot Bond				99.99999		99.97747				0.00	0	0
<b>Total CLN530 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN530</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN530 On 12/03/2023 Spot Bond				99.99988		99.97636				0.00	0	0
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN531 On 20/06/2023 Spot Bond				99.79561		99.76963				0.00	0	0
<b>Total CLN532 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN532</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN532 On 20/06/2023 Spot Bond				99.79882		99.77324				0.00	0	0
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN533 On 18/07/2025 Spot Bond				101.40274		101.37718				0.00	0	0
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN534 On 18/07/2025 Spot Bond			10.66000	102.66980	10.68500	102.52556				0.00	0	0
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN535 On 18/07/2023 Spot Bond				101.37748		101.35239				0.00	0	0
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN536 On 25/10/2023 Spot Bond				101.17405		101.14937				0.00	0	0
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN537 On 16/08/2023 Spot Bond				100.66013		100.63352				0.00	0	0
<b>Total CLN538 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN538</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN538 On 20/12/2023 Spot Bond				99.74637		99.71429				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN539 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN539</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54( On 17/01/2024 Spot Bond				102.55138		102.52322				0.00	0	0
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54 On 20/12/2023 Spot Bond				103.80090		103.93030				0.00	0	0
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54 On 30/05/2022 Spot Bond				100.30630		100.28057				0.00	0	0
<b>Total CLN542 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN542</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54 On 07/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total CLN543 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN543</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54 On 20/12/2023 Spot Bond				99.78912		99.76235				0.00	0	0
<b>Total CLN544 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN544</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54 On 17/01/2024 Spot Bond				100.79908		100.77181				0.00	0	0
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54 On 21/08/2026 Spot Bond			10.13000	102.46925	10.15500	102.31085				0.00	0	0
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54 On 29/03/2025 Spot Bond			10.18000	101.52611	10.20500	101.38446				0.00	0	0
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54 On 12/11/2025 Spot Bond			10.27000	100.28917	10.29500	100.14021				0.00	0	0
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54 On 07/12/2025 Spot Bond			4.39000	99.99240		100.00000				0.00	0	0
<b>Total CLN549 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN549</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN55 On 18/04/2028 Spot Bond				226.10371		226.05237				0.00	0	0
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN55 On 07/12/2025 Spot Bond			4.39000	99.99150		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 CLN550 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN550</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN55 On 03/03/2020 Spot Bond			100.00000	41.55868	100.00000	100.00000			136,700,000,000,000.00	1,367,000,000	1,367,000,000
<b>Total CLN551 SPOT</b>									<b>16,700,000,000,000.00</b>	<b>1,367,000,000</b>	<b>1,367,000,000</b>
<b>Total For CLN551</b>									<b>16,700,000,000,000.00</b>	<b>1,367,000,000</b>	<b>1,367,000,000</b>
CLN61 On 02/03/2028 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total CLN61 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN61</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN81 On 18/04/2028 Spot Bond			9.43500	93.15642	9.46000	92.98805			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			9.09500	195.06333	9.07500	195.36580			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			9.09500	195.72552	9.07500	196.02418			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				99.81503		99.79145			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	0.00000			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				99.81495		99.79138			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				99.80720		99.78269			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				100.56295		100.53724			0.00	0	0
<b>Total CLNF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COJ05 On 05/06/2023 Spot Bond			8.66000	113.16752	8.69000	113.02293			1,732,000,000,000.00	200,000,000	500,000,000
<b>Total COJ05 SPOT</b>									<b>1,732,000,000,000.00</b>	<b>200,000,000</b>	<b>500,000,000</b>
<b>Total For COJ05</b>									<b>1,732,000,000,000.00</b>	<b>200,000,000</b>	<b>500,000,000</b>
COJ07 On 23/03/2021 Spot Bond			9.19500	105.54583	9.22500	105.45780			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total COJ07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COJ08 On 22/06/2026 Spot Bond			10.69000	103.58407	10.71500	109.13393				0.00	0	0
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COJG0 On 09/06/2024 Spot Bond			10.21000	99.95809	10.24500	99.78653				0.00	0	40,000,000
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
COT01 On 03/04/2023 Spot Bond			10.45500	97.15351	10.49000	97.01073				0.00	0	0
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COT02 On 03/04/2028 Spot Bond			11.82500	92.90170	11.85000	92.74229				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			11.78000	87.13613	11.80500	86.98110				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			12.46000	98.98296	12.46000	98.98296				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				99.86478		99.84185				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				99.89000		99.86489				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>
DEN80 On 11/12/2018 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total DEN80 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN80</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 11/09/2019 Spot Bond				100.02232		99.99998				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total DENG83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 23/09/2019 Spot Bond				101.93433		101.91062				0.00	0	0
<b>Total DENG84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 21/09/2021 Spot Bond				99.78181		99.75712				0.00	0	0
<b>Total DENG85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 27/09/2019 Spot Bond				101.76953		101.74577				0.00	0	0
<b>Total DENG86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG86</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 28/09/2021 Spot Bond				101.89194		101.86650				0.00	0	0
<b>Total DENG87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 28/09/2023 Spot Bond				102.01468		101.98758				0.00	0	0
<b>Total DENG88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00 On 24/01/2019 Spot Bond				101.83685		101.79900				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				86.04187		86.04187				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				99.63933		99.59398				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				100.47786		100.45361				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				100.67442		100.64934				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			10.12500	102.03465	10.12500	102.03465				0.00	0	0
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DSY04 On 21/08/2026 Spot Bond				100.48856		100.46379				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total DSY04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV2021 On 18/06/2021 Spot Bond			8.38500	101.29149	8.41500	101.20132			0.00	0	0
<b>Total DV2021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV2021</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV22 On 07/02/2020 Spot Bond			7.47500	105.38975	7.52500	105.31330			0.00	0	1,990,000,000
<b>Total DV22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,990,000,000</b>
<b>Total For DV22</b>									<b>0.00</b>	<b>0</b>	<b>1,990,000,000</b>
DV22/R On 07/02/2020 Spot Bond			100.00000	47.99589	100.00000	47.89025			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			9.38000	104.99566	9.41500	104.84841		6,526,433,284,000.00		695,781,800	613,185,600
<b>Total DV23 SPOT</b>								<b>6,526,433,284,000.00</b>		<b>695,781,800</b>	<b>613,185,600</b>
<b>Total For DV23</b>								<b>6,526,433,284,000.00</b>		<b>695,781,800</b>	<b>613,185,600</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	15.62266	100.00000	15.58827			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	15.62266	100.00000	15.58827			0.00	0	0
<b>Total DV23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV23/R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV24 On 18/02/2024 Spot Bond			9.61000	103.34868	9.64500	103.18168		357,492,000,000.00		37,200,000	9,300,000
<b>Total DV24 SPOT</b>								<b>357,492,000,000.00</b>		<b>37,200,000</b>	<b>9,300,000</b>
<b>Total For DV24</b>								<b>357,492,000,000.00</b>		<b>37,200,000</b>	<b>9,300,000</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	103.02770	9.69000	103.00121			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	103.02770	9.69000	103.00121			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			11.40000	95.43423	11.42500	95.26518			0.00	0	0
<b>Total DV29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV29/R On 18/02/2029 Spot Bond			10.10000	103.15465	10.10000	103.12703			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	103.15465	10.10000	103.12703			0.00	0	0
<b>Total DV29/R213 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV29/R213</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF19 On 31/05/2019 Spot Bond				100.56783		100.54532			0.00	0	0
<b>Total DVF19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20 On 29/11/2019 Spot Bond				100.34520		100.32131			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total DVF20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20 On 28/03/2020 Spot Bond				102.07563		102.05341			0.00	0	0
<b>Total DVF20B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20 On 31/08/2020 Spot Bond				100.49680		100.47360			0.00	0	0
<b>Total DVF20C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20 On 23/10/2020 Spot Bond				101.23223		101.20965			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				100.31964		100.29479			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				102.42206		102.39869			0.00	0	0
<b>Total DVF22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF22 On 29/08/2022 Spot Bond				100.31288		100.28845			0.00	0	0
<b>Total DVF22B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF22B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF22 On 24/10/2022 Spot Bond				101.13991		101.11651			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				101.20284		101.17866			0.00	0	0
<b>Total DVF24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
E170 On 01/08/2020 Spot Bond			7.94000	113.24055	7.99000	113.13666		749,202,520,000.00		94,358,000	200,000,000
<b>Total E170 SPOT</b>								<b>749,202,520,000.00</b>		<b>94,358,000</b>	<b>200,000,000</b>
<b>Total For E170</b>								<b>749,202,520,000.00</b>		<b>94,358,000</b>	<b>200,000,000</b>
E170/R On 01/08/2020 Spot Bond			100.00000	41.00266	100.00000	40.91240		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			7.75000	104.57944	7.80000	104.49763		0.00		0	0
<b>Total ECN20 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ECN20</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
ECN22 On 14/03/2022 Spot Bond			8.79500	105.02342	8.82500	104.91363		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ECN22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN24 On 14/03/2024 Spot Bond			9.92000	102.53676	9.95500	102.36852				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			4.36000	102.34746	4.36500	102.26617				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			4.09500	94.36575	4.11000	94.14354				0.00	0	0
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL037/I On 31/01/2037 Spot Bond			2.25000	122.97626	2.25000	122.95050				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			3.98000	126.81133	3.98000	126.77870				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			3.99000	113.01319	3.99000	112.98407				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			3.99000	112.20678	3.99000	112.17806				0.00	0	220,000,000
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>220,000,000</b>
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	<b>220,000,000</b>
EL31 On 02/06/2031 Spot Bond			4.02000	102.62972	4.02500	102.54878				0.00	0	0
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL36 On 31/01/2036 Spot Bond			4.06500	95.84077	4.08000	95.62332				0.00	0	0
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL36/I2 On 31/01/2036 Spot Bond			2.25000	122.97626	2.25000	122.95050				0.00	0	0
<b>Total EL36/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL36/I2038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM01 On 28/07/2020 Spot Bond			8.46000	107.04237	8.49000	106.97245				0.00	0	0
<b>Total EMM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM02 On 11/03/2021 Spot Bond			8.48500	107.18105	8.51500	107.09438				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EMM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM03 On 04/05/2024 Spot Bond			10.95000	97.43797	10.97500	97.31170				0.00	0	0
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM04 On 16/05/2028 Spot Bond			11.22500	93.44716	11.22500	93.44716				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			11.40000	98.85685	11.40000	98.85685				0.00	0	1,453,333,200
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,453,333,200</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>1,453,333,200</b>
EMM06 On 23/06/2025 Spot Bond			10.95500	102.99670	10.95500	102.99670				0.00	0	0
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM07 On 10/07/2027 Spot Bond			10.80500	103.44746	10.80500	103.44746				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			11.49000	90.12844	11.49000	90.12844				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				101.38860		101.36065				0.00	0	0
<b>Total ENX01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX01 On 23/04/2021 Spot Bond				101.29379		101.26776				0.00	0	0
<b>Total ENX01S SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX01S</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX02 On 10/09/2022 Spot Bond				100.04960		100.02467				0.00	0	0
<b>Total ENX02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ENX03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF007 On 02/09/2020 Spot Bond				100.21703		100.19240				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>
EPF007 On 12/09/2019 Spot Bond				100.50432		100.48310				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EPF008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF010 On 07/11/2019 Spot Bond				101.24608		101.22284				0.00	0	0
<b>Total EPF010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF011 On 12/06/2020 Spot Bond				100.62634		100.60397				0.00	0	0
<b>Total EPF011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF012 On 06/11/2020 Spot Bond				101.47565		101.45167				0.00	0	0
<b>Total EPF012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF014 On 28/05/2021 Spot Bond				100.34694		100.32200				0.00	0	0
<b>Total EPF014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF015 On 04/06/2023 Spot Bond				100.20066		100.17509				0.00	0	0
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF016 On 07/09/2021 Spot Bond				100.01972		100.08756				0.00	0	0
<b>Total EPF016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF017 On 07/09/2023 Spot Bond				100.02176		100.08917				0.00	0	0
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF020 On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF040 On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF050 On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF070 On 28/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF070 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF070</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF080 On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EPF08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC3 On 04/03/2019 Spot Bond				100.20497		100.18168				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 06/09/2019 Spot Bond				100.13593		100.01571				0.00	0	0
<b>Total EPFC39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC4 On 03/04/2019 Spot Bond				101.39288		101.39288				0.00	0	0
<b>Total EPFC40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC4 On 06/11/2019 Spot Bond				100.79766		100.77497				0.00	0	0
<b>Total EPFC41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EQS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS06 On 09/04/2020 Spot Bond				99.90645		99.90645				0.00	0	10,000,000
<b>Total EQS06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For EQS06</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
EQS10 On 28/07/2022 Spot Bond				101.19996		101.17237				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				100.54268		100.51786				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				100.52023		100.52023				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				100.57369		100.54751				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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				100.57840		100.57840			0.00	0	0
<b>Total ERS3C5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 25/11/2020 Spot Bond			10.00000	102.18800	10.00000	102.16100			0.00	0	0
<b>Total ERSA12/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2020 Spot Bond				100.29565		100.27050			0.00	0	0
<b>Total ERSA21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2:On 17/05/2019 Spot Bond				100.68224		100.65859			0.00	0	0
<b>Total ERSA22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2019 Spot Bond				100.83305		100.80963			0.00	0	0
<b>Total ERSA23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2:On 17/08/2020 Spot Bond				100.52104		100.49716			0.00	0	0
<b>Total ERSA24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2022 Spot Bond				100.53966		100.51497			0.00	0	0
<b>Total ERSA25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES23 On 25/01/2023 Spot Bond			9.47000	105.55700	9.50500	105.41198		653,856,150,000.00		69,045,000	2,536,228,000
<b>Total ES23 SPOT</b>								<b>653,856,150,000.00</b>		<b>69,045,000</b>	<b>2,536,228,000</b>
<b>Total For ES23</b>								<b>653,856,150,000.00</b>		<b>69,045,000</b>	<b>2,536,228,000</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	103.78206	10.00000	103.75455		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			10.28000	89.23511	10.30500	89.09440		43,214,796,720,000.00		4,203,774,000	4,483,578,700
<b>Total ES26 SPOT</b>								<b>13,214,796,720,000.00</b>		<b>4,203,774,000</b>	<b>4,483,578,700</b>
<b>Total For ES26</b>								<b>13,214,796,720,000.00</b>		<b>4,203,774,000</b>	<b>4,483,578,700</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	101.51323	7.85000	101.49176		0.00		0	0
<b>Total ES26/R186 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ES26/R186</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Spot Bond			11.11000	75.89401	11.12000	75.81370		64,948,526,720,000.00		5,845,952,000	6,217,258,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ES33 SPOT</b>									<b>4,948,526,720,000.00</b>	<b>5,845,952,000</b>	<b>6,217,258,100</b>
<b>Total For ES33</b>									<b>4,948,526,720,000.00</b>	<b>5,845,952,000</b>	<b>6,217,258,100</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	101.80597	7.50000	101.78526			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			11.35000	77.89123	11.35000	77.86761			8,516,645,020,000.00	750,365,200	4,121,020,200
<b>Total ES42 SPOT</b>									<b>8,516,645,020,000.00</b>	<b>750,365,200</b>	<b>4,121,020,200</b>
<b>Total For ES42</b>									<b>8,516,645,020,000.00</b>	<b>750,365,200</b>	<b>4,121,020,200</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	101.10376	8.50000	101.08064			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				101.29466		101.27138			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				100.14743		100.11986			0.00	67,600,000	33,800,000
<b>Total EXX02 SPOT</b>									<b>0.00</b>	<b>67,600,000</b>	<b>33,800,000</b>
<b>Total For EXX02</b>									<b>0.00</b>	<b>67,600,000</b>	<b>33,800,000</b>
FBJ20Z On 20/03/2020 Spot Bond				99.81393		99.79022			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				99.80728		99.78277			0.00	0	0
<b>Total FBJ22Z SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FBJ22Z</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FFA1U On 20/11/2026 Spot Bond			100.00000	18.65101	100.00000	18.51102			0.00	0	0
<b>Total FFA1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FFA1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FFB1U On 20/11/2026 Spot Bond			100.00000	30.31238	100.00000	30.08486			0.00	0	0
<b>Total FFB1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FFB1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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>
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB08 On 31/05/2019 Spot Bond				100.44712		100.42294				0.00	0	0
<b>Total FIFB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB09 On 27/06/2019 Spot Bond				101.84682		101.82240				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				100.25166		100.22942				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				101.09075		101.06698				0.00	0	50,000,000
<b>Total FIFB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For FIFB11</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
FIFB12 On 13/08/2020 Spot Bond				100.68560		100.66101				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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				100.81615		100.79219			0.00	0	0
<b>Total FIFB14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB15 On 20/11/2022 Spot Bond				100.50749		100.48302			0.00	0	0
<b>Total FIFB15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FMLA1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FMLA1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FNT002 On 04/01/2019 Spot Bond				100.74027		100.74027			0.00	0	0
<b>Total FNT002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNT002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FNT003 On 01/02/2019 Spot Bond				100.27636		100.27636			0.00	0	2,827,358,500
<b>Total FNT003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,827,358,500</b>
<b>Total For FNT003</b>									<b>0.00</b>	<b>0</b>	<b>2,827,358,500</b>
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FPA1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FPA1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FPB1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FPB1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB05 On 21/12/2018 Spot Bond			7.39000	99.81811	7.40500	99.79753			0.00	0	360,000,000
<b>Total FRB05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>360,000,000</b>
<b>Total For FRB05</b>									<b>0.00</b>	<b>0</b>	<b>360,000,000</b>
FRB12 On 02/06/2019 Spot Bond				100.44286		100.41780			0.00	1,604,000,000	802,000,000
<b>Total FRB12 SPOT</b>									<b>0.00</b>	<b>1,604,000,000</b>	<b>802,000,000</b>
<b>Total For FRB12</b>									<b>0.00</b>	<b>1,604,000,000</b>	<b>802,000,000</b>
FRB13 On 02/06/2021 Spot Bond				99.13365		99.10604			0.00	364,000,000	182,000,000
<b>Total FRB13 SPOT</b>									<b>0.00</b>	<b>364,000,000</b>	<b>182,000,000</b>
<b>Total For FRB13</b>									<b>0.00</b>	<b>364,000,000</b>	<b>182,000,000</b>
FRB14 On 02/06/2021 Spot Bond			10.18500	99.87274	10.21500	99.78146		1,018,500,000,000.00	100,000,000	100,000,000	
<b>Total FRB14 SPOT</b>								<b>1,018,500,000,000.00</b>	<b>100,000,000</b>	<b>100,000,000</b>	
<b>Total For FRB14</b>								<b>1,018,500,000,000.00</b>	<b>100,000,000</b>	<b>100,000,000</b>	
FRB15 On 06/03/2020 Spot Bond				102.18268		102.06035			0.00	140,000,000	870,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FRB15 SPOT</b>									<b>0.00</b>	<b>140,000,000</b>	<b>870,000,000</b>
<b>Total For FRB15</b>									<b>0.00</b>	<b>140,000,000</b>	<b>870,000,000</b>
FRB16 On 08/07/2020 Spot Bond				104.04266		104.01727			0.00	40,000,000	20,000,000
<b>Total FRB16 SPOT</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For FRB16</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
FRB17 On 08/01/2022 Spot Bond				106.53611		106.51004			0.00	0	0
<b>Total FRB17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRB17/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB17/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB18 On 13/04/2021 Spot Bond				106.26547		106.23977			0.00	54,800,000	1,027,400,000
<b>Total FRB18 SPOT</b>									<b>0.00</b>	<b>54,800,000</b>	<b>1,027,400,000</b>
<b>Total For FRB18</b>									<b>0.00</b>	<b>54,800,000</b>	<b>1,027,400,000</b>
FRB19 On 14/04/2021 Spot Bond			10.88500	104.90916	10.91500	104.81684			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				104.11699		104.08910			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				103.13282		103.10427			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				105.79166		105.76512			0.00	1,007,400,000	1,213,700,000
<b>Total FRB22 SPOT</b>									<b>0.00</b>	<b>1,007,400,000</b>	<b>1,213,700,000</b>
<b>Total For FRB22</b>									<b>0.00</b>	<b>1,007,400,000</b>	<b>1,213,700,000</b>
FRB23 On 20/09/2027 Spot Bond				105.12987		105.10319			0.00	80,000,000	220,000,000
<b>Total FRB23 SPOT</b>									<b>0.00</b>	<b>80,000,000</b>	<b>220,000,000</b>
<b>Total For FRB23</b>									<b>0.00</b>	<b>80,000,000</b>	<b>220,000,000</b>
FRB24 On 08/11/2023 Spot Bond				101.05214		101.02043			0.00	0	0
<b>Total FRB24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2 On 21/12/2018 Spot Bond			7.73500	105.79822	7.75000	105.77541			0.00	0	0
<b>Total FRBC21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2:On 21/12/2018 Spot Bond				102.28868		102.26570			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total 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			3.53000	152.98264	3.53000	152.94537			2,075,640,000,000.00	588,000,000	294,000,000
<b>Total FRBI22 SPOT</b>									<b>2,075,640,000,000.00</b>	<b>588,000,000</b>	<b>294,000,000</b>
<b>Total For FRBI22</b>									<b>2,075,640,000,000.00</b>	<b>588,000,000</b>	<b>294,000,000</b>
FRBI23 On 07/12/2023 Spot Bond			3.61000	286.46996	3.62000	286.27395			5,925,454,000,000.00	1,641,400,000	820,700,000
<b>Total FRBI23 SPOT</b>									<b>5,925,454,000,000.00</b>	<b>1,641,400,000</b>	<b>820,700,000</b>
<b>Total For FRBI23</b>									<b>5,925,454,000,000.00</b>	<b>1,641,400,000</b>	<b>820,700,000</b>
FRBI25 On 31/01/2025 Spot Bond			3.96000	126.08033	3.95000	126.11911			0.00	0	0
<b>Total FRBI25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI28 On 31/03/2028 Spot Bond			4.23000	169.27545	4.23000	169.23086			0.00	0	1,290,000,000
<b>Total FRBI28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,290,000,000</b>
<b>Total For FRBI28</b>									<b>0.00</b>	<b>0</b>	<b>1,290,000,000</b>
FRBI29 On 31/03/2029 Spot Bond			4.31000	85.14954	4.31000	85.12691			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			4.38000	200.76275	4.38500	200.59502			0.00	0	0
<b>Total FRBI33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI46 On 31/03/2046 Spot Bond			4.71500	87.90775	4.71500	87.88343			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			4.78000	89.32579	4.76000	89.63216			0.00	0	0
<b>Total FRBI50 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI50</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 30/11/2020 Spot Bond			8.65000	84.78934	8.65000	84.78934			0.00	0	0
<b>Total FRBZ01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 28/10/2024 Spot Bond			9.89000	57.33011	9.89000	57.33011			0.00	0	0
<b>Total FRBZ02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 10/12/2024 Spot Bond			9.94000	56.53648	9.94000	56.53648			0.00	0	0
<b>Total FRBZ03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 31/01/2025 Spot Bond			4.77000	120.48307	4.76000	120.51711				0.00	0	0
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 06/08/2023 Spot Bond				100.59344		100.56429				0.00	0	368,160,000
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>368,160,000</b>
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	<b>368,160,000</b>
FRC17: On 20/09/2020 Spot Bond				102.32161		102.29369				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				88.96012		88.96012				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				102.68555		102.66006				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				102.63281		102.60105				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				102.14351		102.11770				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				102.14745		102.12167				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				101.91788		101.89487				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	102.18800	10.00000	102.16100				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				102.25597		102.22886				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				102.25690		102.23233				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC207 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC208 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC209 On 07/10/2020 Spot Bond				104.00161		103.97346				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				102.21536		102.18875				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				100.84848		100.82360				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				101.06344		101.03917				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				100.90456		100.87960				0.00	94,000,000	47,000,000
<b>Total FRC219 SPOT</b>										<b>0.00</b>	<b>94,000,000</b>	<b>47,000,000</b>
<b>Total For FRC219</b>										<b>0.00</b>	<b>94,000,000</b>	<b>47,000,000</b>
FRC220 On 31/01/2022 Spot Bond			4.19000	150.04593	4.19000	150.00674				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				100.52554		100.50025				0.00	0	0
<b>Total FRC225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC225</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC226 On 31/01/2022 Spot Bond			5.05000	146.32015	5.05000	146.27860				0.00	0	0
<b>Total FRC233 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC233</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC23 On 20/12/2020 Spot Bond				103.18299		103.14440			0.00	0	0
<b>Total FRC234 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC234</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23 On 08/02/2020 Spot Bond				98.87806		98.87806			0.00	0	0
<b>Total FRC236 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC236</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23 On 19/10/2020 Spot Bond				101.99057		101.99057			0.00	0	30,000,000
<b>Total FRC237 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For FRC237</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
FRC23 On 08/02/2020 Spot Bond				99.20563		99.20563			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				102.81641		102.81641			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				103.42973		103.42973			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				98.68001		98.68001			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				98.52853		98.52853			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				102.87664		102.82265			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				100.50817		100.50817			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				102.84765		102.79421			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				102.28124		102.23856			0.00	0	0
<b>Total FRC246 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC246</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC24: On 08/02/2020 Spot Bond				99.28509		99.28509				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				101.15674		101.12190				0.00	0	0
<b>Total FRC248 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC248</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 19/10/2020 Spot Bond				101.97013		101.97013				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				102.27396		102.23142				0.00	0	0
<b>Total FRC250 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC250</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25: On 13/02/2022 Spot Bond				100.81020		100.78126				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				99.95299		99.92929				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				102.01817		101.99517				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				103.43211		103.40594				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				101.75550		101.73230				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				101.15456		101.13009				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	105.74592	3.33700	105.72055				0.00	0	0
<b>Total FRC259 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC259</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC26(On 27/02/2023 Spot Bond			3.45500	106.38353	3.45500	106.35782			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				101.48906		101.46551			0.00	0	0
<b>Total FRC261 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC261</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26(On 13/07/2020 Spot Bond				101.40211		101.37798			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				99.87345		99.85193			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				101.39896		101.37488			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				102.50995		102.47970			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				100.44138		100.41825			0.00	0	0
<b>Total FRC266 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC266</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26(On 06/08/2023 Spot Bond				104.13881		104.11014			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				101.12004		101.09803			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				100.55840		100.53573			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				101.06642		101.04125			0.00	0	100,000,000
<b>Total FRC271 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For FRC271</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
FRC27(On 30/01/2023 Spot Bond			9.58400	103.46755	9.58400	103.46755			0.00	0	0
<b>Total FRC272 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC272</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC27: On 07/12/2023 Spot Bond			8.82000	100.11863	8.82000	100.09489			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	101.06278	9.80000	101.03608			0.00	0	0
<b>Total FRC274 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC274</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 12/12/2020 Spot Bond				100.00000		99.97734			0.00	0	0
<b>Total FRC275 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC275</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 12/12/2020 Spot Bond				100.00000		99.97729			0.00	0	0
<b>Total FRC276 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC276</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 04/03/2021 Spot Bond				100.19011		100.16588			0.00	0	0
<b>Total FRC277 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC277</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 27/03/2020 Spot Bond				101.67871		101.65653			0.00	0	0
<b>Total FRC278 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC278</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 21/11/2022 Spot Bond				100.48578		100.46115			0.00	0	0
<b>Total FRC279 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC279</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 20/12/2023 Spot Bond				102.21519		102.18858			0.00	0	0
<b>Total FRC280 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC280</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 03/09/2019 Spot Bond				100.30964		100.27469			0.00	0	0
<b>Total FRC281 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC281</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 27/02/2023 Spot Bond			3.54000	102.18379	3.54000	102.15887			0.00	0	0
<b>Total FRC282 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC282</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 26/01/2021 Spot Bond				102.32681		102.29496			0.00	0	0
<b>Total FRC283 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC283</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 11/11/2024 Spot Bond				101.78338		101.75299			0.00	0	0
<b>Total FRC284 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC284</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC285 On 20/12/2022 Spot Bond				100.83966		100.81549			0.00	0	0
<b>Total FRC285 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC285</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC66 On 31/01/2022 Spot Bond			4.83000	147.26259	4.83000	147.22161			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			4.77000	147.52089	4.77000	147.48007			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			4.75000	147.60710	4.75000	147.56634			0.00	0	0
<b>Total FRC71 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC71</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD01U On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD16U On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD16U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD16U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD17U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD17U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD17U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD18U On 15/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD18U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD18U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD19U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD19U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD19U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD20U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD20U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD20U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD21U On 31/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD21U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD21U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD22U On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD22U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD22U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD23U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD23U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD24U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD24U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRI33 On 28/02/2033 Spot Bond			4.77000	84.52959	4.77000	84.50602			0.00	0	0
<b>Total FRI33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRI33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRI38 On 31/01/2038 Spot Bond			4.67000	98.49328	4.68500	98.25556			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				101.69849		101.67741			0.00	0	3,000,000,000
<b>Total FRJ19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
<b>Total For FRJ19</b>									<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
FRJ20 On 20/09/2020 Spot Bond				101.92769		101.90595			0.00	0	0
<b>Total FRJ20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ21 On 15/09/2021 Spot Bond				100.39609		100.37464			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				101.35119		101.41966			0.00	104,000,000	52,000,000
<b>Total FRJ22 SPOT</b>									<b>0.00</b>	<b>104,000,000</b>	<b>52,000,000</b>
<b>Total For FRJ22</b>									<b>0.00</b>	<b>104,000,000</b>	<b>52,000,000</b>
FRJ23 On 31/07/2023 Spot Bond				101.91220		101.88894			0.00	0	1,200,000,000
<b>Total FRJ23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
<b>Total For FRJ23</b>									<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
FRJ25 On 09/03/2025 Spot Bond				102.73273		102.70901			0.00	34,000,000	1,067,000,000
<b>Total FRJ25 SPOT</b>									<b>0.00</b>	<b>34,000,000</b>	<b>1,067,000,000</b>
<b>Total For FRJ25</b>									<b>0.00</b>	<b>34,000,000</b>	<b>1,067,000,000</b>
FRJ27 On 25/01/2027 Spot Bond				102.42948		102.40438			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>
FRS01I 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS02l 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>
FRS10l On 15/01/2024 Spot Bond			3.56800	95.38095	3.54800	95.80733			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>
FRS10l On 31/01/2038 Spot Bond			3.91500	109.85335	3.93000	109.58472			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>
FRS10l On 23/01/2024 Spot Bond				101.12422		101.10163			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>
FRS10l On 23/01/2024 Spot Bond				101.12422		101.10163			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>
FRS10l On 31/01/2038 Spot Bond			4.05500	107.63092	4.07000	107.36834			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>
FRS10l On 07/12/2033 Spot Bond			4.05000	208.46522	4.05500	208.29196			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>
FRS11l On 31/01/2038 Spot Bond			4.84500	96.06872	4.86000	95.83757			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>
FRS11l On 07/12/2033 Spot Bond			4.08000	207.75036	4.08500	207.57759			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>
FRS11l On 29/04/2019 Spot Bond				101.27071		101.24146			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>
FRS11l On 31/01/2025 Spot Bond			4.32000	123.55700	4.31000	123.59364			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>
FRS11l On 31/01/2038 Spot Bond			3.70500	113.29216	3.70500	113.26401			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS119 On 31/01/2038 Spot Bond			4.58500	99.69806	4.60000	99.45706			0.00	0	0
<b>Total FRS119 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS119</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS120 On 07/12/2033 Spot Bond			4.20000	204.92040	4.20500	204.74968			0.00	0	0
<b>Total FRS120 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS120</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS121 On 07/12/2033 Spot Bond			4.25000	203.75510	4.25500	203.58520			0.00	0	0
<b>Total FRS121 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS121</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS122 On 31/01/2025 Spot Bond			3.85000	111.06547	3.84000	111.10000			0.00	0	0
<b>Total FRS122 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS122</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS123 On 07/12/2033 Spot Bond			4.28000	203.05975	4.28500	202.89038			0.00	0	0
<b>Total FRS123 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS123</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS124 On 31/01/2038 Spot Bond			5.41500	88.66670	5.43000	88.45563			0.00	0	0
<b>Total FRS124 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS124</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS126 On 31/03/2028 Spot Bond			5.02000	158.93226	5.02000	158.88700			0.00	0	0
<b>Total FRS126 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS126</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS127 On 31/01/2038 Spot Bond			4.94500	94.71626	4.96000	94.48880			0.00	0	0
<b>Total FRS127 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS127</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS129 On 31/03/2028 Spot Bond			4.54000	165.12706	4.54000	165.08217			0.00	0	0
<b>Total FRS129 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS129</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS131 On 31/03/2028 Spot Bond			4.60000	164.33771	4.60000	164.29278			0.00	0	0
<b>Total FRS131 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS131</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS132 On 07/12/2033 Spot Bond			4.79000	191.66983	4.79500	191.50869			0.00	0	0
<b>Total FRS132 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS132</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS133 On 24/03/2020 Spot Bond				92.55715		92.55715			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS134 On 31/01/2038 Spot Bond			4.87500	95.66049	4.89000	95.43046				0.00	0	0
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS135 On 31/01/2038 Spot Bond			5.13000	92.27570	5.14500	92.05487				0.00	0	0
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS136 On 31/01/2038 Spot Bond			4.65500	98.70459	4.67000	98.46630				0.00	0	0
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS137 On 31/03/2028 Spot Bond			4.41000	166.85233	4.41000	166.80755				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			4.56000	196.70731	4.56500	196.54252				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			4.54000	165.12706	4.54000	165.08217				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			4.54000	165.12706	4.54000	165.08217				0.00	0	0
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS144 On 31/03/2028 Spot Bond			4.83000	161.35180	4.83000	161.30670				0.00	0	0
<b>Total FRS144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS145 On 31/01/2025 Spot Bond			4.62000	121.49795	4.61000	121.53285				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 31/01/2022 Spot Bond			3.89000	151.37234	3.89000	151.33400				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			3.89000	151.37234	3.89000	151.33400				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			4.89000	160.58318	4.89000	160.53802				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			4.93000	160.07311	4.93000	160.02792				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>

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 31/01/2025 Spot Bond			4.59000	121.70211	4.58000	121.73717				0.00	0	0
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS15 On 31/03/2028 Spot Bond			4.90000	160.45550	4.90000	160.41033				0.00	0	0
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS15 On 31/03/2028 Spot Bond			4.94000	159.94588	4.94000	159.90070				0.00	0	0
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS15 On 20/06/2022 Spot Bond				53.08806		53.08806				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				62.31366		62.31366				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				67.86703		67.86703				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				71.27522		71.27522				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				42.96383		42.96383				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				50.96753		50.96753				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				57.32438		57.32438				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				61.11397		61.11397				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				21.68521		21.68521				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS167 On 01/08/2022 Spot Bond				33.23247		33.23247			0.00	0	0
<b>Total FRS167 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS167</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS168 On 01/08/2022 Spot Bond				32.28269		32.28269			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				22.29911		22.29911			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				175.50579		175.50579			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				101.35066		101.32697			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				101.43578		101.41058			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				107.55479		107.55479			0.00	0	0
<b>Total FRS173 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS173</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS174 On 13/05/2021 Spot Bond				94.08889		94.08889			0.00	0	0
<b>Total FRS174 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS174</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS175 On 26/01/2024 Spot Bond				50.66294		50.66294			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				50.66287		50.66287			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				70.62975		70.62975			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				98.38081		98.38081			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS17 On 15/08/2019 Spot Bond				99.04248		99.04248			0.00	0	0
<b>Total FRS179 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS179</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS18 On 18/09/2023 Spot Bond				102.09545		102.07104			0.00	400,000,000	100,000,000
<b>Total FRS180 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For FRS180</b>									<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
FRS18 On 19/09/2019 Spot Bond				85.84590		85.84590			0.00	0	0
<b>Total FRS181 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS181</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS18 On 27/09/2025 Spot Bond				101.96253		101.93655			0.00	0	0
<b>Total FRS182 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS182</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS18 On 04/10/2021 Spot Bond				91.35787		91.35787			0.00	0	0
<b>Total FRS183 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS183</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS18 On 16/11/2023 Spot Bond				91.14795		91.14795			0.00	0	0
<b>Total FRS184 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS184</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS18 On 20/11/2019 Spot Bond				94.02034		94.02034			0.00	0	0
<b>Total FRS185 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS185</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			3.52000	287.60011	3.53000	287.40393			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			3.41000	288.98856	3.42000	288.79220			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			4.13000	280.04229	4.14000	279.84725			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			3.68000	152.30920	3.68000	152.27148		4,636,800,000,000.00		1,260,000,000	630,000,000
<b>Total FRS46 SPOT</b>								<b>4,636,800,000,000.00</b>		<b>1,260,000,000</b>	<b>630,000,000</b>
<b>Total For FRS46</b>								<b>4,636,800,000,000.00</b>		<b>1,260,000,000</b>	<b>630,000,000</b>
FRS49 On 27/10/2020 Spot Bond				101.04510		101.02106			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS51 On 31/01/2022 Spot Bond			3.38000	153.65965	3.38000	153.62282			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				100.88434		100.85992			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			3.89500	103.60608	3.91000	103.31488			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			3.57000	109.63972	3.57500	109.51729			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			3.78000	127.36388	3.77000	127.40377			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			3.81000	127.14893	3.80000	127.18863			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			4.32000	277.73645	4.33000	277.54182			0.00	0	0
<b>Total FRS90 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS90</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX19 On 15/11/2019 Spot Bond			7.06000	102.37030	7.11000	102.30587			0.00	0	1,100,000,000
<b>Total FRX19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
<b>Total For FRX19</b>									<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
FRX20 On 01/10/2020 Spot Bond			8.13500	102.72190	8.16500	102.64957			0.00	0	0
<b>Total FRX20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX23 On 28/02/2023 Spot Bond			9.07000	97.64373	9.10500	97.50275			0.00	0	1,200,000,000
<b>Total FRX23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
<b>Total For FRX23</b>									<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
FRX24 On 10/12/2024 Spot Bond			9.63000	105.06990	9.65500	104.92736			0.00	0	6,000,000,000
<b>Total FRX24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>6,000,000,000</b>
<b>Total For FRX24</b>									<b>0.00</b>	<b>0</b>	<b>6,000,000,000</b>
FRX25 On 26/07/2025 Spot Bond			10.03000	102.32912	10.05500	102.18405			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX26 On 01/10/2026 Spot Bond			10.03000	99.02964	10.05500	98.87241			22,380,942,000,000.00	2,231,400,000	1,113,400,000
<b>Total FRX26 SPOT</b>									<b>22,380,942,000,000.00</b>	<b>2,231,400,000</b>	<b>1,113,400,000</b>
<b>Total For FRX26</b>									<b>22,380,942,000,000.00</b>	<b>2,231,400,000</b>	<b>1,113,400,000</b>
FRX27 On 07/03/2027 Spot Bond			10.07000	103.33217	10.09500	103.16583			11,052,832,000,000.00	1,097,600,000	274,400,000
<b>Total FRX27 SPOT</b>									<b>11,052,832,000,000.00</b>	<b>1,097,600,000</b>	<b>274,400,000</b>
<b>Total For FRX27</b>									<b>11,052,832,000,000.00</b>	<b>1,097,600,000</b>	<b>274,400,000</b>
FRX28 On 26/07/2028 Spot Bond			9.89000	105.20682	9.91500	105.02491			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			10.62000	97.92108	10.64500	97.73897			3,940,020,000,000.00	371,000,000	185,500,000
<b>Total FRX30 SPOT</b>									<b>3,940,020,000,000.00</b>	<b>371,000,000</b>	<b>185,500,000</b>
<b>Total For FRX30</b>									<b>3,940,020,000,000.00</b>	<b>371,000,000</b>	<b>185,500,000</b>
FRX31 On 21/02/2031 Spot Bond			10.66000	95.07329	10.68500	94.88760			3,705,416,000,000.00	347,600,000	173,800,000
<b>Total FRX31 SPOT</b>									<b>3,705,416,000,000.00</b>	<b>347,600,000</b>	<b>173,800,000</b>
<b>Total For FRX31</b>									<b>3,705,416,000,000.00</b>	<b>347,600,000</b>	<b>173,800,000</b>
FRX32 On 31/03/2032 Spot Bond			10.77500	100.29618	10.80000	100.09512			14,080,770,000,000.00	1,306,800,000	326,700,000
<b>Total FRX32 SPOT</b>									<b>14,080,770,000,000.00</b>	<b>1,306,800,000</b>	<b>326,700,000</b>
<b>Total For FRX32</b>									<b>14,080,770,000,000.00</b>	<b>1,306,800,000</b>	<b>326,700,000</b>
FRX45 On 14/04/2045 Spot Bond			11.71000	71.17124	11.71000	71.14899			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>
FS2A5 On 20/02/2019 Spot Bond				100.49983		100.47684			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				100.49874		100.47467			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				100.51356		100.48882			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				100.57868		100.55097			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				100.55485		100.53198			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3B1 On 20/02/2020 Spot Bond				101.05517		101.03257				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5E1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5E1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS6A1 On 20/08/2021 Spot Bond				100.44771		100.42597				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				100.46903		100.44632				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				100.48029		100.45707				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				100.48859		100.46498				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>



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				102.00341		101.97703			0.00	0	4,000,000
<b>Total GBL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,000,000</b>
<b>Total For GBL03</b>									<b>0.00</b>	<b>0</b>	<b>4,000,000</b>
GBL04 On 05/06/2021 Spot Bond				100.30200		100.27382			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				100.38265		100.35874			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				100.38696		100.36278			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				100.41493		100.38899			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				100.44931		100.42122			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				100.47077		100.44133			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				101.92678		101.90177			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				102.05321		102.03118			0.00	0	0
<b>Total GRT08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT10 On 13/05/2019 Spot Bond				100.96062		100.93859			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				100.68407		100.65953			0.00	0	70,000,000
<b>Total GRT11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For GRT11</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
GRT12 On 24/06/2020 Spot Bond				102.57383		102.55101			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT13 On 15/04/2020 Spot Bond				101.35112		101.32785			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				100.66357		100.64092			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				101.41699		101.39379			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				102.97388		102.95113			0.00	0	6,570,000,000
<b>Total GRT16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>6,570,000,000</b>
<b>Total For GRT16</b>									<b>0.00</b>	<b>0</b>	<b>6,570,000,000</b>
GRT17 On 17/10/2023 Spot Bond			9.85000	102.67006	9.88500	102.50961		13,120,200,000,000.00	1,332,000,000	333,000,000	
<b>Total GRT17 SPOT</b>								<b>13,120,200,000,000.00</b>	<b>1,332,000,000</b>	<b>333,000,000</b>	
<b>Total For GRT17</b>								<b>13,120,200,000,000.00</b>	<b>1,332,000,000</b>	<b>333,000,000</b>	
GRT18 On 13/03/2020 Spot Bond				100.47291		100.45191			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				100.76631		100.74390			0.00	120,000,000	60,000,000
<b>Total GRT19 SPOT</b>									<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
<b>Total For GRT19</b>									<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
GRT20 On 03/04/2024 Spot Bond				102.95181		102.92743			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			10.58000	98.66435	10.60500	98.53879			0.00	0	0
<b>Total GRT21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT22 On 16/10/2022 Spot Bond				101.32125		101.29808			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				101.58469		101.56079			0.00	98,000,000	99,000,000
<b>Total GRT23 SPOT</b>									<b>0.00</b>	<b>98,000,000</b>	<b>99,000,000</b>
<b>Total For GRT23</b>									<b>0.00</b>	<b>98,000,000</b>	<b>99,000,000</b>
GRT24 On 09/03/2023 Spot Bond				100.04358		100.02191			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT25 On 09/03/2025 Spot Bond				100.13866		100.11617			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				100.04672		100.02341			0.00	812,400,000	211,100,000
<b>Total GRT26G SPOT</b>									<b>0.00</b>	<b>812,400,000</b>	<b>211,100,000</b>
<b>Total For GRT26G</b>									<b>0.00</b>	<b>812,400,000</b>	<b>211,100,000</b>
GRT27 On 28/09/2023 Spot Bond				101.70778		101.68484			0.00	0	0
<b>Total GRT27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT28 On 10/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	30,000,000,000	20,000,000,000	
<b>Total GRT28 SPOT</b>								<b>0,000,000,000,000.00</b>	<b>30,000,000,000</b>	<b>20,000,000,000</b>	
<b>Total For GRT28</b>								<b>0,000,000,000,000.00</b>	<b>30,000,000,000</b>	<b>20,000,000,000</b>	
GRT29 On 10/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		380,000,000,000,000.00	43,800,000,000	31,500,000,000	
<b>Total GRT29 SPOT</b>								<b>380,000,000,000,000.00</b>	<b>43,800,000,000</b>	<b>31,500,000,000</b>	
<b>Total For GRT29</b>								<b>380,000,000,000,000.00</b>	<b>43,800,000,000</b>	<b>31,500,000,000</b>	
GRT30 On 10/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		100,000,000,000,000.00	1,000,000,000	58,500,000,000	
<b>Total GRT30 SPOT</b>								<b>100,000,000,000,000.00</b>	<b>1,000,000,000</b>	<b>58,500,000,000</b>	
<b>Total For GRT30</b>								<b>100,000,000,000,000.00</b>	<b>1,000,000,000</b>	<b>58,500,000,000</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>	
HC2T3 On 05/10/2019 Spot Bond				101.51299		101.49085		0.00	0	0	
<b>Total HC2T3 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For HC2T3</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
HC5T2 On 29/05/2020 Spot Bond				100.29792		100.27465		0.00	0	0	
<b>Total HC5T2 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For HC5T2</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
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				101.06556		101.04222		0.00	28,000,000	14,000,000	
<b>Total HILB04 SPOT</b>								<b>0.00</b>	<b>28,000,000</b>	<b>14,000,000</b>	
<b>Total For HILB04</b>								<b>0.00</b>	<b>28,000,000</b>	<b>14,000,000</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
HILB05 On 11/07/2019 Spot Bond				101.60720		101.58400			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				101.49532		101.47124			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				101.51395		101.48956			0.00	0	0
<b>Total HILB07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB08 On 29/03/2023 Spot Bond				101.87595		101.85224			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				101.75863		101.73404			0.00	894,800,000	230,700,000
<b>Total HILB09 SPOT</b>									<b>0.00</b>	<b>894,800,000</b>	<b>230,700,000</b>
<b>Total For HILB09</b>									<b>0.00</b>	<b>894,800,000</b>	<b>230,700,000</b>
HILB10 On 17/03/2022 Spot Bond				99.86744		99.84493			0.00	0	0
<b>Total HILB10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total HM1C4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1C4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total HM1C5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1C5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF04/ On 25/11/2020 Spot Bond			10.00000	102.18800	10.00000	102.16100			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				100.57277		100.54532			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				101.59076		101.56331			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				101.45735		101.45735			0.00	0	0
<b>Total HPF09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF11 On 31/03/2023 Spot Bond				101.76847		101.74374			0.00	0	0
<b>Total HPF11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			7.19000	107.41868	7.22000	107.35121			0.00	0	0
<b>Total HWAY20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			100.00000	37.05014	100.00000	36.96859			0.00	0	0
<b>Total HWAY20/R207 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY20/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 07/12/2023 Spot Bond			3.87000	283.23451	3.88000	283.03898			0.00	0	64,600,000
<b>Total HWAY23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>64,600,000</b>
<b>Total For HWAY23</b>									<b>0.00</b>	<b>0</b>	<b>64,600,000</b>
HWAY2 On 07/12/2024 Spot Bond			4.05000	284.05828	4.06000	283.83968			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			3.90000	97.16517	3.90000	97.14037			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			10.92000	90.95142	10.93000	90.85800		9,731,904,000,000.00		891,200,000	2,212,800,000
<b>Total HWAY34 SPOT</b>								<b>9,731,904,000,000.00</b>		<b>891,200,000</b>	<b>2,212,800,000</b>
<b>Total For HWAY34</b>								<b>9,731,904,000,000.00</b>		<b>891,200,000</b>	<b>2,212,800,000</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.42773	100.00000	12.40038			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			10.94000	90.52205	10.95000	90.42758		18,116,640,000,000.00		1,656,000,000	414,000,000
<b>Total HWAY35 SPOT</b>								<b>18,116,640,000,000.00</b>		<b>1,656,000,000</b>	<b>414,000,000</b>
<b>Total For HWAY35</b>								<b>18,116,640,000,000.00</b>		<b>1,656,000,000</b>	<b>414,000,000</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.42758	100.00000	12.40022			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				101.59570		101.57368			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				100.08880		100.06709			0.00	0	50,000,000
<b>Total HWF09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For HWF09</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total HWF10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWY02 On 25/11/2020 Spot Bond			10.00000	102.18800	10.00000	102.16100			0.00	0	0
<b>Total HWY023/R197 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWY023/R197</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Spot Bond			3.17000	131.82512	3.16000	131.86889		191,449,721,146,000.00	60,394,233,800	127,111,248,800	
<b>Total I2025 SPOT</b>								<b>11,449,721,146,000.00</b>	<b>60,394,233,800</b>	<b>127,111,248,800</b>	
<b>Total For I2025</b>								<b>11,449,721,146,000.00</b>	<b>60,394,233,800</b>	<b>127,111,248,800</b>	
I2029 On 31/03/2029 Spot Bond			3.23500	99.04463	3.23500	99.02118		16,994,064,474,000.00	5,253,188,400	57,550,676,400	
<b>Total I2029 SPOT</b>								<b>16,994,064,474,000.00</b>	<b>5,253,188,400</b>	<b>57,550,676,400</b>	
<b>Total For I2029</b>								<b>16,994,064,474,000.00</b>	<b>5,253,188,400</b>	<b>57,550,676,400</b>	
I2033 On 28/02/2033 Spot Bond			3.27000	101.08085	3.27000	101.05677		74,469,983,304,000.00	22,773,695,200	71,228,991,900	
<b>Total I2033 SPOT</b>								<b>14,469,983,304,000.00</b>	<b>22,773,695,200</b>	<b>71,228,991,900</b>	
<b>Total For I2033</b>								<b>14,469,983,304,000.00</b>	<b>22,773,695,200</b>	<b>71,228,991,900</b>	
I2038 On 31/01/2038 Spot Bond			3.29500	120.38758	3.31000	120.09019		506,325,384,859,000.00	153,664,760,200	210,145,530,000	
<b>Total I2038 SPOT</b>								<b>16,325,384,859,000.00</b>	<b>153,664,760,200</b>	<b>210,145,530,000</b>	
<b>Total For I2038</b>								<b>16,325,384,859,000.00</b>	<b>153,664,760,200</b>	<b>210,145,530,000</b>	
I2046 On 31/03/2046 Spot Bond			3.34000	112.75358	3.34000	112.72656		285,864,225,944,000.00	85,588,091,600	130,652,300,600	
<b>Total I2046 SPOT</b>								<b>15,864,225,944,000.00</b>	<b>85,588,091,600</b>	<b>130,652,300,600</b>	
<b>Total For I2046</b>								<b>15,864,225,944,000.00</b>	<b>85,588,091,600</b>	<b>130,652,300,600</b>	
I2050 On 31/12/2050 Spot Bond			3.38000	117.34901	3.36000	117.80320		330,834,575,084,000.00	97,880,051,800	99,663,900,990	
<b>Total I2050 SPOT</b>								<b>10,834,575,084,000.00</b>	<b>97,880,051,800</b>	<b>99,663,900,990</b>	
<b>Total For I2050</b>								<b>10,834,575,084,000.00</b>	<b>97,880,051,800</b>	<b>99,663,900,990</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				100.38058		100.35680		0.00	0	0	
<b>Total IBL100 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL100</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL101 On 24/05/2022 Spot Bond			9.32500	99.71866	9.36000	99.59271			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				100.83021		100.80613			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	101.29538	8.70500	101.29538			0.00	0	0
<b>Total IBL104 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL104</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL106 On 06/08/2020 Spot Bond			8.28000	100.78250	8.28000	100.78250			0.00	0	0
<b>Total IBL106 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL106</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL108 On 22/11/2019 Spot Bond				100.43415		100.41084			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			3.98000	281.87871	3.99000	281.68340			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	100.09437	8.12000	100.09437			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				100.45477		100.43163			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				100.45476		100.43162			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				100.47442		100.45033			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				100.46771		100.44395			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				99.82877		99.80693			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL117 On 13/07/2019 Spot Bond				101.28372		101.26165			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				101.09478		101.07230			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				100.58305		100.55943			0.00	0	0
<b>Total IBL119 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL119</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL120 On 12/10/2020 Spot Bond				101.41930		101.39680			0.00	0	0
<b>Total IBL120 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL120</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL36 On 31/01/2022 Spot Bond			3.48000	153.20791	3.48000	153.17079			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	102.18800	10.00000	102.16100			0.00	0	0
<b>Total IBL43/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL43/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL45 On 21/12/2018 Spot Bond			7.62000	99.81246	7.63500	99.79126			0.00	0	0
<b>Total IBL45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL46 On 15/01/2020 Spot Bond			8.14000	102.03161	8.19000	101.95840			0.00	0	0
<b>Total IBL46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL50 On 02/08/2020 Spot Bond			7.76000	105.27491	7.81000	105.17622			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				101.02034		100.99570			0.00	0	20,000,000
<b>Total IBL56 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For IBL56</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
IBL59 On 17/02/2019 Spot Bond			7.36000	103.21061	7.37500	103.18723			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			10.01000	104.20352	10.04500	104.03610			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL61 On 31/03/2019 Spot Bond				101.61632		101.59408			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				101.25786		101.23633			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				101.00263		100.97953			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			4.18000	150.08992	4.18000	150.05075			0.00	0	0
<b>Total IBL67 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL67</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL75 On 19/08/2020 Spot Bond				101.30798		101.28477			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>
IBL77 On 25/11/2020 Spot Bond				100.92561		100.90180			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			10.06000	100.38093	10.09500	100.24187		4,418,352,000,000.00		439,200,000	109,800,000
<b>Total IBL78 SPOT</b>								<b>4,418,352,000,000.00</b>		<b>439,200,000</b>	<b>109,800,000</b>
<b>Total For IBL78</b>								<b>4,418,352,000,000.00</b>		<b>439,200,000</b>	<b>109,800,000</b>
IBL79 On 27/01/2019 Spot Bond			7.19000	104.05710	7.20500	104.03479			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				101.09210		101.07006			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				99.72943		101.80642			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				100.78533		100.76302			0.00	0	0
<b>Total IBL85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL86 On 20/05/2021 Spot Bond				101.47274		101.44876			0.00	48,000,000	24,000,000
<b>Total IBL86 SPOT</b>									<b>0.00</b>	<b>48,000,000</b>	<b>24,000,000</b>
<b>Total For IBL86</b>									<b>0.00</b>	<b>48,000,000</b>	<b>24,000,000</b>
IBL87 On 20/05/2019 Spot Bond			7.49000	101.56129	7.50500	101.53465			0.00	0	0
<b>Total IBL87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL88 On 20/05/2021 Spot Bond			8.68500	104.14130	8.71500	104.05062			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	23.24766	100.00000	23.19563			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				100.38678		100.38678			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				101.44711		101.42337			0.00	0	0
<b>Total IBL92 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL92</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL94 On 06/09/2019 Spot Bond				100.21673		100.09513			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				101.18918		101.16728			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				100.22205		102.31094			0.00	0	0
<b>Total IBL96 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL96</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL97 On 03/10/2019 Spot Bond				101.63451		101.61112			0.00	0	0
<b>Total IBL97 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL97</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL98 On 03/10/2023 Spot Bond				103.64639		103.62209			0.00	0	0
<b>Total IBL98 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL98</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL99 On 21/10/2019 Spot Bond			8.53000	101.64730	8.54500	101.61172			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	11.73555	100.00000	11.70972			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>
IDCC02 On 26/04/2019 Spot Bond				101.01927		100.99730			0.00	0	0
<b>Total IDCC02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCC02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG03 On 22/10/2020 Spot Bond			8.43500	100.99078	8.46500	100.91714			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				100.77983		100.75684			0.00	0	0
<b>Total IDCG05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG06 On 24/11/2024 Spot Bond			9.93000	98.78756	9.95500	98.65197			0.00	0	0
<b>Total IDCG06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG07 On 13/11/2020 Spot Bond				100.66597		100.64205			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			11.90000	96.95350	11.92500	96.77007			0.00	0	0
<b>Total IDCG08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG09 On 05/12/2019 Spot Bond				100.69985		100.67667			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG10 On 05/12/2021 Spot Bond				100.17034		100.14542				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			10.38000	102.44463	10.40500	102.28080				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				101.48668		101.46373				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				101.11606		101.09201				0.00	0	0
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG14 On 12/11/2021 Spot Bond				100.66984		100.64663				0.00	0	0
<b>Total IDCG14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG15 On 12/11/2023 Spot Bond				100.70213		100.67783				0.00	0	0
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG16 On 12/11/2025 Spot Bond				100.71830		100.69346				0.00	0	0
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.61117	4.00000	100.60023				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				99.86388		99.84078				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>
IDCP2L On 05/04/2025 Spot Bond			100.00000	5.80703	100.00000	5.79411				0.00	0	0
<b>Total IDCP2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IDCP3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFC01 On 10/12/2024 Spot Bond			9.28000	97.51571	9.30500	97.38026			0.00	0	0
<b>Total IFC01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFC01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IFC02 On 14/04/2021 Spot Bond			7.33500	104.42522	7.36500	104.33983			0.00	0	0
<b>Total IFC02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFC02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN276U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN276U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN277U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN277U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN281U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN281U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN286U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN286U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN289U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN289U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN329U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN329U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN334U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN334U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN342U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN342U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN343U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN343U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN345U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN345U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN347U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN347U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN355U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN355U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN367U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN367U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN378U On 16/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN378U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN378U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN385U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN385U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN386U On 15/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN386U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN386U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		250,000,000,000,000.00	32,500,000,000	32,500,000,000	
<b>Total IN395U SPOT</b>								<b>50,000,000,000,000.00</b>	<b>32,500,000,000</b>	<b>32,500,000,000</b>	
<b>Total For IN395U</b>								<b>50,000,000,000,000.00</b>	<b>32,500,000,000</b>	<b>32,500,000,000</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
ING196 On 30/06/2027 Spot Bond				75.78758		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	102.18800	10.00000	102.16100			0.00	0	0
<b>Total ING211/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING211/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING335 On 15/08/2019 Spot Bond				105.03844		105.03844			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				102.05354		102.02706			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				100.19871		100.19871			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				100.97756		100.95504			0.00	0	0
<b>Total ING370 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING370</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING371 On 31/01/2020 Spot Bond				100.96292		100.93966			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				101.03161		101.00670			0.00	0	0
<b>Total ING375 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING375</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING383 On 30/06/2020 Spot Bond				101.14117		101.14117			0.00	0	0
<b>Total ING383 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING383</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING384 On 30/09/2020 Spot Bond				80.35003		80.35003			0.00	0	0
<b>Total ING384 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING384</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING394 On 31/01/2020 Spot Bond				100.29309		100.27105			0.00	0	0
<b>Total ING394 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING394</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INLV01 On 12/08/2024 Spot Bond				101.03050		100.99927			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INLV02 On 20/10/2020 Spot Bond				102.24376		102.21528			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				101.01198		100.98061			0.00	0	20,000,000
<b>Total INLV03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For INLV03</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
INLV04 On 11/02/2021 Spot Bond			10.98500	107.58971	11.01500	107.50061			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				100.10494		103.05396			0.00	28,136,200	14,068,100
<b>Total INLV05 SPOT</b>									<b>0.00</b>	<b>28,136,200</b>	<b>14,068,100</b>
<b>Total For INLV05</b>									<b>0.00</b>	<b>28,136,200</b>	<b>14,068,100</b>
IPF01/J On 25/11/2020 Spot Bond			10.00000	102.18800	10.00000	102.16100			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				101.90504		101.88195			0.00	0	20,000,000
<b>Total IPF09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For IPF09</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
IPF13 On 04/12/2020 Spot Bond				100.19430		100.16954			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				99.87766		102.00458			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				100.13624		102.32353			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				99.85996		102.08415			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				101.84044		101.81675			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				101.86176		101.83778			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF19 On 22/12/2022 Spot Bond				101.88307		101.85882			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				99.86680		101.98659			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				99.86167		102.06100			0.00	0	0
<b>Total IPF21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF22 On 14/06/2022 Spot Bond				99.95401		99.93084			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				100.87343		100.84926			0.00	0	0
<b>Total IPF24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF25 On 15/10/2023 Spot Bond				101.38093		101.35715			0.00	0	0
<b>Total IPF25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF26 On 07/11/2023 Spot Bond				100.77397		100.74967			0.00	0	0
<b>Total IPF26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF27 On 07/11/2024 Spot Bond				100.78266		100.75809			0.00	0	0
<b>Total IPF27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IPF28U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF28U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IPF29U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF29U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPFC20 On 25/01/2019 Spot Bond				100.94268		100.94268			0.00	0	0
<b>Total IPFC20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IPL8/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL8/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV017/F On 31/01/2022 Spot Bond			2.75000	100.99950	2.75000	100.99200			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			6.50000	141.40970	6.50000	141.40970			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				100.39460		100.37111			0.00	52,000,000	126,000,000
<b>Total IV025 SPOT</b>									<b>0.00</b>	<b>52,000,000</b>	<b>126,000,000</b>
<b>Total For IV025</b>									<b>0.00</b>	<b>52,000,000</b>	<b>126,000,000</b>
IV026 On 27/09/2019 Spot Bond				101.51481		101.48716			0.00	20,400,000	10,200,000
<b>Total IV026 SPOT</b>									<b>0.00</b>	<b>20,400,000</b>	<b>10,200,000</b>
<b>Total For IV026</b>									<b>0.00</b>	<b>20,400,000</b>	<b>10,200,000</b>
IV030 On 31/01/2025 Spot Bond			5.17000	117.82345	5.16000	117.85528			0.00	0	0
<b>Total IV030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV030A On 31/01/2025 Spot Bond			5.17000	117.82345	5.16000	117.85528			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				100.02600		100.00004			0.00	0	0
<b>Total IV031 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV031</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV033 On 11/02/2021 Spot Bond				101.38418		101.35347			0.00	0	0
<b>Total IV033 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV033</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV034 On 11/02/2021 Spot Bond			10.88500	107.11792	10.91500	107.02929			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				109.10789		109.08008			0.00	0	1,058,200,000
<b>Total IV035 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,058,200,000</b>
<b>Total For IV035</b>									<b>0.00</b>	<b>0</b>	<b>1,058,200,000</b>
IV036 On 22/07/2021 Spot Bond				101.56879		101.53783			0.00	0	0
<b>Total IV036 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV036</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV038 On 23/09/2021 Spot Bond				102.40484		102.37376			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			5.63000	143.87006	5.63000	143.82698			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				105.22178		105.19298			0.00	0	0
<b>Total IV040 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV040</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV041 On 29/09/2021 Spot Bond			11.23500	104.12998	11.26500	104.02734			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				100.69114		100.65982			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			11.12500	104.07927	11.15500	103.97294			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				101.27542		101.24463			0.00	0	0
<b>Total IV044 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV044</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV045 On 31/01/2022 Spot Bond			4.98000	146.61925	4.98000	146.57786		996,000,000,000.00	200,000,000	170,000,000	
<b>Total IV045 SPOT</b>								<b>996,000,000,000.00</b>	<b>200,000,000</b>	<b>170,000,000</b>	
<b>Total For IV045</b>								<b>996,000,000,000.00</b>	<b>200,000,000</b>	<b>170,000,000</b>	
IV046 On 21/06/2022 Spot Bond				99.74098		102.41948			0.00	0	0
<b>Total IV046 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV046</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV100U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV100U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV115U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV115U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV118U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV118U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV123U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV123U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV125U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV125U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV142U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV142U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV19A On 31/03/2028 Spot Bond			5.20000	156.63320	5.20000	156.63320			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>
IVA867 On 13/12/2018 Spot Bond			7.45000	99.87768	7.45000	99.85733			0.00	0	0
<b>Total IVA867 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA867</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA871 On 10/01/2019 Spot Bond			7.45000	99.31081	7.45000	99.29068			0.00	0	0
<b>Total IVA871 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA871</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA873 On 24/01/2019 Spot Bond			7.55000	99.01688	7.55000	98.99661			0.00	0	0
<b>Total IVA873 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA873</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA874 On 28/01/2019 Spot Bond			7.55000	98.93583	7.55000	98.91559			0.00	0	0
<b>Total IVA874 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA874</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA876 On 05/02/2019 Spot Bond			7.55000	98.77412	7.55000	98.75394			0.00	0	0
<b>Total IVA876 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA876</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA877 On 14/02/2019 Spot Bond			7.65000	98.57445	7.65000	98.55409		27,540,000,000,000.00	3,600,000,000	900,000,000	
<b>Total IVA877 SPOT</b>								<b>27,540,000,000,000.00</b>	<b>3,600,000,000</b>	<b>900,000,000</b>	
<b>Total For IVA877</b>								<b>27,540,000,000,000.00</b>	<b>3,600,000,000</b>	<b>900,000,000</b>	
IVA878 On 21/02/2019 Spot Bond			7.65000	98.43210	7.65000	98.41180		0.00	0	0	
<b>Total IVA878 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IVA878</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA880 On 07/03/2019 Spot Bond			7.65000	98.14862	7.65000	98.12844			0.00	0	0
<b>Total IVA880 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA880</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA881 On 14/03/2019 Spot Bond			7.65000	98.00749	7.65000	97.98737			0.00	0	0
<b>Total IVA881 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA881</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC005 On 25/11/2020 Spot Bond			10.00000	102.18800	10.00000	102.16100			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				101.68608		101.66195			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				101.69979		101.67604			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				101.73907		101.71477			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				100.44819		100.41764			0.00	0	0
<b>Total IVC035 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC035</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC036 On 16/07/2019 Spot Bond			7.96000	104.50582	7.97500	104.47497			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	68.88521	100.00000	68.73357			0.00	0	0
<b>Total IVC037 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC037</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IVC038 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC038</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC040 On 24/07/2021 Spot Bond			8.75500	104.92961	8.78500	104.83566			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				100.49438		100.46935			0.00	0	0
<b>Total IVC049 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC049</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC055 On 26/03/2020 Spot Bond				102.08302		102.05850			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				100.88623		100.86025			0.00	0	0
<b>Total IVC063 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC063</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC070 On 20/01/2019 Spot Bond				101.34290		101.31961			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				101.28615		101.26084			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				101.44538		101.42049			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				100.41500		100.38906			0.00	0	0
<b>Total IVC092 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC092</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC094 On 06/12/2021 Spot Bond			9.60500	103.21145	9.63500	103.10712		6,047,308,000,000.00	629,600,000	157,400,000	
<b>Total IVC094 SPOT</b>								<b>6,047,308,000,000.00</b>	<b>629,600,000</b>	<b>157,400,000</b>	
<b>Total For IVC094</b>								<b>6,047,308,000,000.00</b>	<b>629,600,000</b>	<b>157,400,000</b>	
IVC097 On 29/06/2021 Spot Bond				101.83736		101.81167		0.00	400,000,000	200,000,000	
<b>Total IVC097 SPOT</b>								<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>	
<b>Total For IVC097</b>								<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>	
IVC102 On 31/01/2020 Spot Bond				101.12825		101.10102		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				101.86682		101.84071		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				100.04727		100.02377		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				99.97655		99.95294		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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC107 On 29/06/2021 Spot Bond				101.84718		101.82135			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				101.14576		101.11938			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				101.65931		101.63370			0.00	0	160,000,000
<b>Total IVC109 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>160,000,000</b>
<b>Total For IVC109</b>									<b>0.00</b>	<b>0</b>	<b>160,000,000</b>
IVC110 On 19/05/2021 Spot Bond			9.25500	101.70938	9.28500	101.61932			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				100.51995		100.49604			0.00	0	0
<b>Total IVC111 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC111</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC114 On 14/09/2021 Spot Bond				99.95150		99.92713			0.00	0	0
<b>Total IVC114 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC114</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC116 On 16/08/2020 Spot Bond				100.65654		100.63006			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				100.48583		100.46120			0.00	0	0
<b>Total IVC119 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC119</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC122 On 20/01/2020 Spot Bond				101.34585		101.32202			0.00	0	0
<b>Total IVC122 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC122</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC126 On 30/04/2019 Spot Bond				101.05503		101.03013			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				101.72435		101.70157			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				101.75514		101.73255			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC129 On 26/03/2019 Spot Bond				101.70296		101.68073			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				101.19277		101.16869			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				101.07315		101.04967			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				100.27924		100.25537			0.00	0	0
<b>Total IVC132 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC132</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC133 On 06/12/2019 Spot Bond			8.02000	100.12970	8.02000	100.10807			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				101.03919		101.01530			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				101.00333		100.97910			0.00	0	0
<b>Total IVC135 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC135</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC136 On 22/08/2021 Spot Bond				100.83872		100.81314			0.00	0	0
<b>Total IVC136 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC136</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC137 On 29/08/2021 Spot Bond				100.33983		100.31341			0.00	0	0
<b>Total IVC137 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC137</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC138 On 17/09/2019 Spot Bond				99.87206		99.85034			0.00	0	0
<b>Total IVC138 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC138</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC140 On 18/10/2021 Spot Bond				101.29082		101.26732			0.00	0	0
<b>Total IVC140 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC140</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC144 On 03/12/2021 Spot Bond				100.21937		100.19447			0.00	0	0
<b>Total IVC144 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC144</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC145 On 06/12/2020 Spot Bond				100.14015		100.11609			0.00	1,200,000,000	600,000,000
<b>Total IVC145 SPOT</b>									<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
<b>Total For IVC145</b>									<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
IVC146 On 03/12/2020 Spot Bond				100.21141		100.18740			0.00	0	0
<b>Total IVC146 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC146</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC147 On 21/12/2021 Spot Bond				100.15764		100.13371			0.00	0	0
<b>Total IVC147 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC147</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF56U On 12/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IVF56U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF56U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVF58U On 01/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IVF58U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF58U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVF60U On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IVF60U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF60U</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				101.17364		101.14532			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>
JPM002 On 05/07/2023 Spot Bond				99.78383		99.75639			0.00	0	0
<b>Total JPM002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JPM002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP002 On 13/06/2019 Spot Bond				99.97648		99.95276			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				100.15033		100.02792			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				101.82754		101.80199			0.00	0	0
<b>Total KAP006 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP006</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP007 On 26/10/2021 Spot Bond			8.80500	104.84139	8.83500	104.74016		12,242,472,000,000.00	1,390,400,000	347,600,000	
<b>Total KAP007 SPOT</b>								<b>12,242,472,000,000.00</b>	<b>1,390,400,000</b>	<b>347,600,000</b>	
<b>Total For KAP007</b>								<b>12,242,472,000,000.00</b>	<b>1,390,400,000</b>	<b>347,600,000</b>	
KAP008 On 28/11/2019 Spot Bond				100.76525		100.74086		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP009 On 24/05/2020 Spot Bond				100.40429		100.37902			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				100.34608		100.32326			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				100.22825		100.20277			0.00	0	0
<b>Total KAP012 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP012</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP04U On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total KAP04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP11 On 24/10/2022 Spot Bond				101.52865		101.50397			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				102.36311		102.33492			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				101.53503		101.50983			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			10.37000	119.42531	10.39500	119.23195			0.00	0	0
<b>Total KW01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KW01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK05 On 28/02/2019 Spot Bond				100.45859		100.43591			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				101.08530		101.06080			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			8.51000	101.36917	8.56000	101.30010			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK11/ On 28/11/2019 Spot Bond			9.62000	100.36404	9.62000	100.33799			0.00	0	0
<b>Total LBK11/R207 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK11/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK12L On 25/02/2020 Spot Bond			9.71000	102.84823	9.71000	102.82174			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				105.64615		105.62175			0.00	0	0
<b>Total LBK15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK16 On 30/11/2019 Spot Bond				100.30286		100.27739			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				100.55804		102.72204			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				103.48202		105.87744			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			10.11000	100.36859	10.14500	100.24044			0.00	0	2,500,000,000
<b>Total LBK20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For LBK20</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
LBK22 On 04/09/2020 Spot Bond				100.35010		100.32596			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				100.17975		100.15349			0.00	704,400,000	176,100,000
<b>Total LBK23 SPOT</b>									<b>0.00</b>	<b>704,400,000</b>	<b>176,100,000</b>
<b>Total For LBK23</b>									<b>0.00</b>	<b>704,400,000</b>	<b>176,100,000</b>
LBK24 On 10/10/2024 Spot Bond			10.26000	101.88108	10.29500	101.70225		5,006,880,000,000.00	488,000,000	4,122,000,000	
<b>Total LBK24 SPOT</b>								<b>5,006,880,000,000.00</b>	<b>488,000,000</b>	<b>4,122,000,000</b>	
<b>Total For LBK24</b>								<b>5,006,880,000,000.00</b>	<b>488,000,000</b>	<b>4,122,000,000</b>	
LBK25 On 25/03/2019 Spot Bond				101.89974		101.87896			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				102.00111		101.97792			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK27 On 23/03/2023 Spot Bond				101.95769		101.93246			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			11.30000	96.57334	11.32500	96.40550		9,492,000,000,000.00		840,000,000	1,210,000,000
<b>Total LBK28 SPOT</b>								<b>9,492,000,000,000.00</b>		<b>840,000,000</b>	<b>1,210,000,000</b>
<b>Total For LBK28</b>								<b>9,492,000,000,000.00</b>		<b>840,000,000</b>	<b>1,210,000,000</b>
LBK29 On 07/06/2023 Spot Bond			10.01000	99.08468	10.04500	98.93489		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>
LBK30 On 20/09/2021 Spot Bond				99.82453		99.80215		0.00		0	0
<b>Total LBK30 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For LBK30</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
LBK31 On 20/09/2023 Spot Bond				99.81163		99.78765		0.00		0	0
<b>Total LBK31 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For LBK31</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
LBK32 On 08/11/2023 Spot Bond				100.82222		100.79734		0.00		0	0
<b>Total LBK32 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For LBK32</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
LBK33 On 07/12/2025 Spot Bond				100.12641	100.00000	100.00000		0.00		0	25,000,000,000
<b>Total LBK33 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>25,000,000,000</b>
<b>Total For LBK33</b>								<b>0.00</b>		<b>0</b>	<b>25,000,000,000</b>
LGL04 On 14/08/2020 Spot Bond			7.49000	105.55936	7.54000	105.45941		0.00		0	580,000,000
<b>Total LGL04 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>580,000,000</b>
<b>Total For LGL04</b>								<b>0.00</b>		<b>0</b>	<b>580,000,000</b>
LGL05 On 12/12/2021 Spot Bond				101.03392		101.00977		0.00		0	0
<b>Total LGL05 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For LGL05</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
LGL06 On 04/10/2022 Spot Bond			10.11000	102.18285	10.14500	102.04643		9,923,976,000,000.00		981,600,000	2,745,400,000
<b>Total LGL06 SPOT</b>								<b>9,923,976,000,000.00</b>		<b>981,600,000</b>	<b>2,745,400,000</b>
<b>Total For LGL06</b>								<b>9,923,976,000,000.00</b>		<b>981,600,000</b>	<b>2,745,400,000</b>
LGL07 On 04/10/2022 Spot Bond				102.64564		102.62046		0.00		400,000,000	240,000,000
<b>Total LGL07 SPOT</b>								<b>0.00</b>		<b>400,000,000</b>	<b>240,000,000</b>
<b>Total For LGL07</b>								<b>0.00</b>		<b>400,000,000</b>	<b>240,000,000</b>
LGL08 On 28/02/2023 Spot Bond				102.44056		102.41521		0.00		0	30,000,000
<b>Total LGL08 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>30,000,000</b>
<b>Total For LGL08</b>								<b>0.00</b>		<b>0</b>	<b>30,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL09 On 28/08/2024 Spot Bond				103.34500		103.31808			0.00	0	20,000,000
<b>Total LGL09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For LGL09</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
LGL10 On 08/10/2025 Spot Bond				101.58601		101.56168			0.00	0	100,000,000
<b>Total LGL10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For LGL10</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</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>
LHC07L On 26/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total LHC07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHC08L On 28/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total LHC08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL19 On 14/11/2019 Spot Bond			12.39000	102.66250	12.39000	102.66250			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				101.01296		100.97698			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				100.89562		100.86371			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				101.00456		100.96885			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				102.09596		102.06734			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				100.47515		100.47515			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				101.08146		101.05669			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LRFC2 On 20/11/2019 Spot Bond				100.53900		100.53900				0.00	0	0
<b>Total LRFC2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFC2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ11 On 10/12/2018 Spot Bond					0.00000	0.00000				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				100.97443		100.95388				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 10/12/2018 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total MAQ127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ12 On 11/02/2019 Spot Bond				98.76399		98.76399				0.00	0	0
<b>Total MAQ128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ12 On 04/11/2019 Spot Bond				100.70413		100.68232				0.00	0	0
<b>Total MAQ129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ13 On 11/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			200,000,000,000,000.00	12,000,000,000	6,000,000,000	
<b>Total MAQ130 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>12,000,000,000</b>	<b>6,000,000,000</b>	
<b>Total For MAQ130</b>									<b>10,000,000,000,000.00</b>	<b>12,000,000,000</b>	<b>6,000,000,000</b>	
MAQ13 On 09/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			160,000,000,000,000.00	31,600,000,000	31,600,000,000	
<b>Total MAQ131 SPOT</b>									<b>160,000,000,000,000.00</b>	<b>31,600,000,000</b>	<b>31,600,000,000</b>	
<b>Total For MAQ131</b>									<b>160,000,000,000,000.00</b>	<b>31,600,000,000</b>	<b>31,600,000,000</b>	
MBF04 On 07/06/2019 Spot Bond				100.34860		100.41862				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				100.18565		100.16574				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				100.85328		100.83154				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>

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 28/09/2019 Spot Bond				102.03700		102.01480			0.00	0	50,000,000
<b>Total MBF053 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For MBF053</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
MBF05: On 27/03/2020 Spot Bond				102.13478		102.11284			0.00	0	0
<b>Total MBF055 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF055</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05: On 28/08/2020 Spot Bond				100.67146		100.64868			0.00	0	0
<b>Total MBF057 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF057</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05: On 21/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total MBF058 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF058</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05: On 21/05/2021 Spot Bond				100.44795		100.42514			0.00	0	0
<b>Total MBF059 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF059</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF06: On 17/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total MBF060 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF060</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF06: On 17/08/2021 Spot Bond				100.49368		100.47099			0.00	0	0
<b>Total MBF061 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF061</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03: On 12/09/2019 Spot Bond				99.99998		99.97794			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				101.39583		101.37338			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				100.37111		100.34784			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				100.90420		100.88107			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				100.44123		100.41810			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				100.44889		100.42536			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				101.29638		101.27410			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				101.04216		101.01970			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				100.98309		100.96048			0.00	0	0
<b>Total MBP043 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP043</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 27/09/2021 Spot Bond				101.67880		101.65657			0.00	0	0
<b>Total MBP044 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP044</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 27/09/2023 Spot Bond				101.69955		101.67704			0.00	0	0
<b>Total MBP045 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP045</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 16/04/2019 Spot Bond			7.59000	101.86959	7.60500	101.84381			0.00	0	0
<b>Total MBSA01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 16/04/2019 Spot Bond			8.00000	101.73037	8.00000	101.70867			0.00	0	0
<b>Total MBSA01/R204 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA01/R204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 15/04/2019 Spot Bond			7.50000	101.85723	7.51500	101.83172			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	101.38366	8.91000	101.35964			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				103.73309		103.73309			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				103.88357		103.88357			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB On 05/01/2019 Spot Bond			7.61000	104.14886	7.62500	104.12619			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			9.01000	106.96695	9.04000	106.86115			0.00	0	0
<b>Total MEFSB5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1A On 20/12/2018 Spot Bond				101.88628		101.86371			0.00	0	0
<b>Total MFS1A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1B On 20/09/2019 Spot Bond			8.19000	103.83797	8.19000	103.83797			0.00	0	0
<b>Total MFS1B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MIIL03 On 28/08/2023 Spot Bond				103.32260		103.32260			0.00	0	0
<b>Total MIIL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIIL03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMF10 On 15/12/2024 Spot Bond				103.45841		103.45841			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				103.74395		105.28718			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				100.73818		100.73818			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				99.80234		99.76903			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				99.85684		99.83418			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			8.83500	104.83733	8.86500	104.75087			0.00	0	450,000,000
<b>Total MMIG02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>450,000,000</b>
<b>Total For MMIG02</b>									<b>0.00</b>	<b>0</b>	<b>450,000,000</b>
MMIG0 On 01/06/2020 Spot Bond				100.30345		100.27728			0.00	40,000,000	20,000,000
<b>Total MMIG03 SPOT</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For MMIG03</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMIG0 On 12/08/2025 Spot Bond			11.83000	101.31146	11.85500	101.16846			473,200,000,000.00	40,000,000	20,000,000
<b>Total MMIG04 SPOT</b>									<b>473,200,000,000.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For MMIG04</b>									<b>473,200,000,000.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
MMIG0 On 12/08/2022 Spot Bond			10.31000	105.21513	10.34500	105.08050			8,714,012,000,000.00	845,200,000	1,281,300,000
<b>Total MMIG05 SPOT</b>									<b>8,714,012,000,000.00</b>	<b>845,200,000</b>	<b>1,281,300,000</b>
<b>Total For MMIG05</b>									<b>8,714,012,000,000.00</b>	<b>845,200,000</b>	<b>1,281,300,000</b>
MMIG0 On 19/10/2028 Spot Bond				102.12974		102.10449			0.00	28,000,000	14,000,000
<b>Total MMIG06 SPOT</b>									<b>0.00</b>	<b>28,000,000</b>	<b>14,000,000</b>
<b>Total For MMIG06</b>									<b>0.00</b>	<b>28,000,000</b>	<b>14,000,000</b>
MQB00 On 28/08/2023 Spot Bond				103.34418		103.34418			0.00	0	0
<b>Total MQB003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MQB003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN06 On 13/07/2020 Spot Bond				102.25442		102.23161			0.00	34,000,000	17,000,000
<b>Total MTN06 SPOT</b>									<b>0.00</b>	<b>34,000,000</b>	<b>17,000,000</b>
<b>Total For MTN06</b>									<b>0.00</b>	<b>34,000,000</b>	<b>17,000,000</b>
MTN07 On 13/07/2022 Spot Bond				101.88618		101.86172			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				102.17763		102.15456			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				102.00111		101.97678			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				102.89226		102.86693			0.00	34,000,000	17,000,000
<b>Total MTN10 SPOT</b>									<b>0.00</b>	<b>34,000,000</b>	<b>17,000,000</b>
<b>Total For MTN10</b>									<b>0.00</b>	<b>34,000,000</b>	<b>17,000,000</b>
MTN11 On 04/06/2021 Spot Bond				100.38836		100.36434			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MTN12 On 04/06/2023 Spot Bond				99.79694		99.77200				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				100.20109		100.17547				0.00	79,600,000	39,800,000
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>79,600,000</b>	<b>39,800,000</b>
<b>Total For MTN13</b>										<b>0.00</b>	<b>79,600,000</b>	<b>39,800,000</b>
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MWA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MWA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MWA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWAR( On 22/11/2019 Spot Bond				100.67595		100.67595				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				100.47437		100.44904				0.00	0	0
<b>Total MWAR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWAR02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWAR( On 22/11/2021 Spot Bond				100.46708		100.44202				0.00	0	0
<b>Total MWAR03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWAR03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
<b>Total N4A211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6A19 On 20/12/2018 Spot Bond				101.80002		101.77851				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				102.14480		102.12230				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				102.25069		102.22788				0.00	0	100,000,000
<b>Total N6C26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For N6C26</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N6D26 On 21/12/2020 Spot Bond				101.96328		101.93977			0.00	0	0
<b>Total N6D26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6D26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N6E26 On 22/03/2021 Spot Bond				102.07890		102.05396			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				102.46436		102.43468			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				102.96295		102.92709			0.00	0	0
<b>Total N6G26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6G26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NAM01 On 19/11/2022 Spot Bond			9.56000	96.33116	9.59500	96.19661		10,860,160,000,000.00		1,136,000,000	284,000,000
<b>Total NAM01 SPOT</b>								<b>10,860,160,000,000.00</b>		<b>1,136,000,000</b>	<b>284,000,000</b>
<b>Total For NAM01</b>								<b>10,860,160,000,000.00</b>		<b>1,136,000,000</b>	<b>284,000,000</b>
NAM02 On 29/06/2020 Spot Bond			7.90500	106.75943	7.93500	106.69315		0.00		0	0
<b>Total NAM02 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For NAM02</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
NAM03 On 01/08/2023 Spot Bond			9.91000	104.15856	9.94500	104.00303		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			10.83000	102.13602	10.85500	101.98045		3,933,456,000,000.00		363,200,000	90,800,000
<b>Total NAM04 SPOT</b>								<b>3,933,456,000,000.00</b>		<b>363,200,000</b>	<b>90,800,000</b>
<b>Total For NAM04</b>								<b>3,933,456,000,000.00</b>		<b>363,200,000</b>	<b>90,800,000</b>
NBK11/ On 28/11/2020 Spot Bond			8.41500	101.23429	8.46500	101.12192		0.00		0	12,000,000,000
<b>Total NBK11A SPOT</b>								<b>0.00</b>		<b>0</b>	<b>12,000,000,000</b>
<b>Total For NBK11A</b>								<b>0.00</b>		<b>0</b>	<b>12,000,000,000</b>
NBK12/ On 19/03/2021 Spot Bond			7.98000	105.00657	8.01000	104.92151		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	102.14985	9.38000	102.12400		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			9.71000	102.31010	9.74500	102.14150		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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK14/ On 25/06/2021 Spot Bond			8.30500	106.51985	8.33500	106.42782			0.00	0	0
<b>Total NBK14A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK14A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK15/ On 11/02/2022 Spot Bond			8.93500	102.52433	8.96500	102.41892			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			9.96500	100.72719	9.99000	100.58909		137,517,000,000.00		13,800,000	6,900,000
<b>Total NBK16A SPOT</b>								<b>137,517,000,000.00</b>		<b>13,800,000</b>	<b>6,900,000</b>
<b>Total For NBK16A</b>								<b>137,517,000,000.00</b>		<b>13,800,000</b>	<b>6,900,000</b>
NBK17/ On 22/04/2026 Spot Bond			10.14000	100.40040	10.16500	100.24645		275,808,000,000.00		27,200,000	1,233,600,000
<b>Total NBK17A SPOT</b>								<b>275,808,000,000.00</b>		<b>27,200,000</b>	<b>1,233,600,000</b>
<b>Total For NBK17A</b>								<b>275,808,000,000.00</b>		<b>27,200,000</b>	<b>1,233,600,000</b>
NBK18/ On 01/06/2020 Spot Bond			7.18500	103.12132	7.23500	103.03128		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			9.08500	101.90593	9.11500	101.79254		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			10.19000	101.18007	10.21500	101.02321		619,552,000,000.00		60,800,000	30,400,000
<b>Total NBK20A SPOT</b>								<b>619,552,000,000.00</b>		<b>60,800,000</b>	<b>30,400,000</b>
<b>Total For NBK20A</b>								<b>619,552,000,000.00</b>		<b>60,800,000</b>	<b>30,400,000</b>
NBK20I On 25/06/2021 Spot Bond				102.00185		101.97912		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			10.59000	104.35847	10.61500	104.19009		148,260,000,000.00		14,000,000	7,000,000
<b>Total NBK21A SPOT</b>								<b>148,260,000,000.00</b>		<b>14,000,000</b>	<b>7,000,000</b>
<b>Total For NBK21A</b>								<b>148,260,000,000.00</b>		<b>14,000,000</b>	<b>7,000,000</b>
NBK22/ On 19/11/2022 Spot Bond			10.05000	100.68993	10.08500	100.55106		10,781,640,000,000.00		1,072,800,000	268,200,000
<b>Total NBK22A SPOT</b>								<b>10,781,640,000,000.00</b>		<b>1,072,800,000</b>	<b>268,200,000</b>
<b>Total For NBK22A</b>								<b>10,781,640,000,000.00</b>		<b>1,072,800,000</b>	<b>268,200,000</b>
NBK23/ On 19/11/2025 Spot Bond			10.10000	103.53224	10.12500	103.37927		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				100.90259		100.87944		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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK24/ On 19/11/2027 Spot Bond			10.18000	105.04255	10.20500	104.86514			0.00	0	1,000,000,000
<b>Total NBK24A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For NBK24A</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
NBK24I On 11/02/2022 Spot Bond				100.69101		100.66714			0.00	0	0
<b>Total NBK24B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK24B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK25/ On 17/02/2023 Spot Bond			9.61000	106.90744	9.64500	106.75924			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				102.35193		102.02229			0.00	670,000,000	335,000,000
<b>Total NBK25B SPOT</b>									<b>0.00</b>	<b>670,000,000</b>	<b>335,000,000</b>
<b>Total For NBK25B</b>									<b>0.00</b>	<b>670,000,000</b>	<b>335,000,000</b>
NBK26/ On 10/05/2023 Spot Bond			100.00000	13.96979	100.00000	13.93853			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				104.43938		104.41342			0.00	40,800,000	20,400,000
<b>Total NBK26B SPOT</b>									<b>0.00</b>	<b>40,800,000</b>	<b>20,400,000</b>
<b>Total For NBK26B</b>									<b>0.00</b>	<b>40,800,000</b>	<b>20,400,000</b>
NBK27/ On 10/05/2026 Spot Bond			10.39000	104.82721	10.41500	104.66767		3,740,400,000,000.00	0.00	360,000,000	90,000,000
<b>Total NBK27A SPOT</b>								<b>3,740,400,000,000.00</b>	<b>0.00</b>	<b>360,000,000</b>	<b>90,000,000</b>
<b>Total For NBK27A</b>								<b>3,740,400,000,000.00</b>	<b>0.00</b>	<b>360,000,000</b>	<b>90,000,000</b>
NBK28/ On 02/08/2023 Spot Bond			9.96000	103.74807	9.99500	103.59289			0.00	0	25,000,000
<b>Total NBK28A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>25,000,000</b>
<b>Total For NBK28A</b>									<b>0.00</b>	<b>0</b>	<b>25,000,000</b>
NBK28I On 19/11/2020 Spot Bond				101.32044		101.29737			0.00	0	0
<b>Total NBK28B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK28B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK29/ On 31/07/2026 Spot Bond			10.33000	104.68013	10.35500	104.52090		5,396,392,000,000.00	0.00	522,400,000	150,600,000
<b>Total NBK29A SPOT</b>								<b>5,396,392,000,000.00</b>	<b>0.00</b>	<b>522,400,000</b>	<b>150,600,000</b>
<b>Total For NBK29A</b>								<b>5,396,392,000,000.00</b>	<b>0.00</b>	<b>522,400,000</b>	<b>150,600,000</b>
NBK29I On 18/02/2019 Spot Bond				100.66476		100.64314			0.00	0	2,000,000,000
<b>Total NBK29B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For NBK29B</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
NBK30/ On 20/02/2024 Spot Bond			9.72500	102.44685	9.76000	102.28078		12,642,500,000,000.00	0.00	1,300,000,000	325,000,000
<b>Total NBK30A SPOT</b>								<b>12,642,500,000,000.00</b>	<b>0.00</b>	<b>1,300,000,000</b>	<b>325,000,000</b>
<b>Total For NBK30A</b>								<b>12,642,500,000,000.00</b>	<b>0.00</b>	<b>1,300,000,000</b>	<b>325,000,000</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
NBK30I On 18/02/2021 Spot Bond				101.72562		101.70219			0.00	0	0
<b>Total NBK30B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK30B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK31I On 09/11/2023 Spot Bond			9.28000	101.34540	9.31500	101.18405			0.00	0	0
<b>Total NBK31A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK31A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK31I On 17/02/2023 Spot Bond				100.51149		100.51149			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				100.38180		100.35785			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				101.00197		100.98046			0.00	0	0
<b>Total NBK33B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK33B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK34I On 10/05/2021 Spot Bond				102.38685		102.36391			0.00	0	43,000,000
<b>Total NBK34B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>43,000,000</b>
<b>Total For NBK34B</b>									<b>0.00</b>	<b>0</b>	<b>43,000,000</b>
NBK35I On 10/05/2023 Spot Bond				102.67374		102.64905			0.00	0	500,000,000
<b>Total NBK35B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For NBK35B</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
NBK36I On 10/05/2026 Spot Bond				103.59246		103.56585			0.00	178,000,000	89,000,000
<b>Total NBK36B SPOT</b>									<b>0.00</b>	<b>178,000,000</b>	<b>89,000,000</b>
<b>Total For NBK36B</b>									<b>0.00</b>	<b>178,000,000</b>	<b>89,000,000</b>
NBK37I On 02/08/2019 Spot Bond				101.03618		101.01334			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				102.47389		102.45088			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			7.17000	105.92342	7.18500	105.89182			0.00	0	0
<b>Total NBK3A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK3A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK3A On 09/09/2019 Spot Bond			100.00000	62.67249	100.00000	62.53224			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK4 On 28/10/2024 Spot Bond			11.63000	52.36901	11.63000	52.36901			0.00	0	0
<b>Total NBK4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK40I On 31/07/2026 Spot Bond				101.05435		101.02890			0.00	0	0
<b>Total NBK40B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK40B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK41I On 20/02/2020 Spot Bond				100.95596		100.93361			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				101.51220		101.48876			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				100.90064		100.87591			0.00	159,600,000	149,800,000
<b>Total NBK43B SPOT</b>									<b>0.00</b>	<b>159,600,000</b>	<b>149,800,000</b>
<b>Total For NBK43B</b>									<b>0.00</b>	<b>159,600,000</b>	<b>149,800,000</b>
NBK44I On 15/02/2021 Spot Bond				100.88817		100.86548			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				101.12958		101.10603			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				100.62489		100.60067			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				101.24405		101.21884			0.00	0	0
<b>Total NBK47B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK47B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK48I On 09/11/2021 Spot Bond				100.72049		100.69783			0.00	0	0
<b>Total NBK48B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK48B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK49I On 09/11/2023 Spot Bond				100.74277		100.71943			0.00	0	0
<b>Total NBK49B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK49B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK50I On 09/11/2025 Spot Bond				100.75602		100.73227			0.00	0	0
<b>Total NBK50B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK50B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK7B On 19/04/2020 Spot Bond				102.94398		102.92174			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				99.81059		99.78648			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			10.77500	101.95599	10.80000	101.82810			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				99.81167		99.78769			0.00	0	0
<b>Total NCLN84 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN84</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			10.81000	101.11025	10.83500	100.98310			0.00	0	0
<b>Total NCLN85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				99.81059		99.78648			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				99.80876		99.78443			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				99.80661		99.78202			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				99.76248		99.73839			0.00	0	0
<b>Total NCLN94 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN94</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NED01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NED02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NED02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED15 On 08/04/2019 Spot Bond			7.89000	102.64888	7.90500	102.62239				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				102.04786		102.02463				0.00	10,000,000	5,000,000
<b>Total NED16 SPOT</b>										<b>0.00</b>	<b>10,000,000</b>	<b>5,000,000</b>
<b>Total For NED16</b>										<b>0.00</b>	<b>10,000,000</b>	<b>5,000,000</b>
NED17 On 14/10/2019 Spot Bond				101.55180		101.52505				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				101.52414		101.49736				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				104.29123		104.26575				0.00	160,000,000	80,000,000
<b>Total NED19 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
<b>Total For NED19</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
NED20 On 01/07/2020 Spot Bond			8.54000	108.94501	8.59000	108.84683				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				105.04688		105.01191				0.00	118,200,000	59,100,000
<b>Total NEDT1A SPOT</b>										<b>0.00</b>	<b>118,200,000</b>	<b>59,100,000</b>
<b>Total For NEDT1A</b>										<b>0.00</b>	<b>118,200,000</b>	<b>59,100,000</b>
NEDT1 On 26/11/2021 Spot Bond				104.01650		103.98192				0.00	24,200,000	12,100,000
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>24,200,000</b>	<b>12,100,000</b>
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>24,200,000</b>	<b>12,100,000</b>
NGL01 On 22/09/2021 Spot Bond				107.31866		107.29222				0.00	55,600,000	3,637,800,000
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>55,600,000</b>	<b>3,637,800,000</b>
<b>Total For NGL01</b>										<b>0.00</b>	<b>55,600,000</b>	<b>3,637,800,000</b>
NGL02 On 15/03/2022 Spot Bond				104.68038		104.65446				0.00	381,200,000	209,500,000
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>381,200,000</b>	<b>209,500,000</b>
<b>Total For NGL02</b>										<b>0.00</b>	<b>381,200,000</b>	<b>209,500,000</b>
NGL03 On 26/05/2022 Spot Bond				100.48063		100.45050				0.00	0	0
<b>Total NGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL04 On 20/03/2023 Spot Bond				104.70748		104.68051				0.00	219,800,000	109,900,000
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>219,800,000</b>	<b>109,900,000</b>
<b>Total For NGL04</b>										<b>0.00</b>	<b>219,800,000</b>	<b>109,900,000</b>
NGL05 On 26/07/2023 Spot Bond				102.44142		102.41514				0.00	0	0
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL06 On 01/12/2023 Spot Bond				100.31840		100.29169				0.00	0	0
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGLT1 On 01/07/2022 Spot Bond				102.49295		102.45798				0.00	0	0
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGLT1A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGLT1B On 20/10/2023 Spot Bond				101.71812		101.68608				0.00	0	0
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 25/11/2020 Spot Bond			10.00000	102.18800	10.00000	102.16100				0.00	0	0
<b>Total NHM001/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM001/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 12/05/2021 Spot Bond			13.50000	101.08853	13.50000	101.05205				0.00	0	0
<b>Total NHM002 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 NHM002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 09/06/2019 Spot Bond				100.02947		100.02947			0.00	0	0
<b>Total NHM003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 20/04/2019 Spot Bond				107.08219		107.08219			0.00	0	0
<b>Total NHM004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 18/05/2019 Spot Bond				106.23836		106.23836			0.00	0	0
<b>Total NHM005 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM005</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NI202 On 07/12/2033 Spot Bond			4.50000	198.04793	4.50500	197.88216			0.00	0	0
<b>Total NI202 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI202</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NI25 On 31/01/2025 Spot Bond			3.92500	126.32877	3.91500	126.36775		16,092,500,000,000.00	4,100,000,000	2,050,000,000	
<b>Total NI25 SPOT</b>								<b>16,092,500,000,000.00</b>	<b>4,100,000,000</b>	<b>2,050,000,000</b>	
<b>Total For NI25</b>								<b>16,092,500,000,000.00</b>	<b>4,100,000,000</b>	<b>2,050,000,000</b>	
NI29 On 31/03/2029 Spot Bond			4.48500	88.40795	4.48500	88.38404		1,704,300,000,000.00	380,000,000	190,000,000	
<b>Total NI29 SPOT</b>								<b>1,704,300,000,000.00</b>	<b>380,000,000</b>	<b>190,000,000</b>	
<b>Total For NI29</b>								<b>1,704,300,000,000.00</b>	<b>380,000,000</b>	<b>190,000,000</b>	
NI38 On 31/01/2038 Spot Bond			4.54500	100.27127	4.56000	100.02872		0.00	0	0	
<b>Total NI38 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NI38</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NILB11 On 31/01/2025 Spot Bond			4.03000	125.58514	4.02000	125.62350		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			4.42000	122.86629	4.41000	122.90233		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			4.38000	167.25340	4.38000	167.20865		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			4.76000	162.25390	4.76000	162.20883		0.00	0	0	
<b>Total NILB15 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 NILB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB17 On 31/01/2038 Spot Bond			4.78000	96.93375	4.78000	96.93375				0.00	0	0
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NMP20 On 24/07/2020 Spot Bond			7.19000	106.81004	7.24000	106.71266				0.00	0	0
<b>Total NMP20N SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NMP20N</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN01U On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NN01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN02 On 24/07/2023 Spot Bond				93.74974		93.74974				0.00	0	0
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN03 On 23/11/2023 Spot Bond				100.48007		100.45490				0.00	0	0
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2020 Spot Bond			7.87000	104.01355	7.87000	104.01355				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				100.41517		100.41517				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				100.99132		100.96799				0.00	0	0
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2022 Spot Bond				100.46587		100.44098				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				100.46648		100.44156				0.00	0	0
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2020 Spot Bond			8.07000	104.01800	8.07000	104.01800				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				100.46491		100.44006				0.00	0	0
<b>Total NQ1B17 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 NQ1B17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B2 On 22/05/2023 Spot Bond				100.48802		100.46202				0.00	0	0
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2020 Spot Bond			8.27000	104.02245	8.27000	104.02245				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				100.48808		100.46207				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				100.54189		100.51318				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				100.47945		100.47945				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>
NRA02 On 31/10/2022 Spot Bond			8.88500	112.25018	8.91500	112.11989				0.00	0	0
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02 On 31/05/2023 Spot Bond			4.11000	178.22272	4.12000	178.10540				0.00	0	0
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02 On 30/11/2028 Spot Bond			11.48000	104.89596	11.50500	104.71312				0.00	0	6,340,000,000
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,340,000,000</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>6,340,000,000</b>
NRA02 On 30/11/2028 Spot Bond			100.00000	12.60901	100.00000	12.58095				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				100.47390		100.45125				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				101.85118		101.82792				0.00	0	0
<b>Total NTC19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC20 On 27/07/2020 Spot Bond				101.70982		101.68708				0.00	0	0
<b>Total NTC20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC21 On 24/03/2022 Spot Bond				102.44511		102.42120				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				101.10960		101.08617				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				100.63216		100.60766				0.00	0	40,000,000
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For NTC23</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
NTC24 On 29/03/2021 Spot Bond				101.69009		101.66648				0.00	0	0
<b>Total NTC24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC25 On 07/09/2021 Spot Bond				100.11494	100.00000	100.00000				0.00	0	31,500,000,000
<b>Total NTC25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>31,500,000,000</b>
<b>Total For NTC25</b>										<b>0.00</b>	<b>0</b>	<b>31,500,000,000</b>
NTC26 On 07/12/2023 Spot Bond				100.11790	100.00000	100.00000				0.00	0	58,500,000,000
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>58,500,000,000</b>
<b>Total For NTC26</b>										<b>0.00</b>	<b>0</b>	<b>58,500,000,000</b>
OMI01 On 22/11/2022 Spot Bond				100.47928		100.45371				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				101.25448		101.23081				0.00	0	0
<b>Total OML02 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 OML02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OML03 On 27/11/2019 Spot Bond			7.41500	102.04992	7.46500	101.98321			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				100.79118		100.76820			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			9.08500	103.02939	9.11500	102.96857			0.00	0	1,500,000,000
<b>Total OML05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For OML05</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
OML06 On 19/03/2022 Spot Bond			10.36000	102.25376	10.39500	102.13021			0.00	0	1,500,000,000
<b>Total OML06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For OML06</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
OML07 On 19/03/2025 Spot Bond			11.23000	101.29067	11.25500	101.15057		224,600,000,000.00		20,000,000	1,010,000,000
<b>Total OML07 SPOT</b>								<b>224,600,000,000.00</b>		<b>20,000,000</b>	<b>1,010,000,000</b>
<b>Total For OML07</b>								<b>224,600,000,000.00</b>		<b>20,000,000</b>	<b>1,010,000,000</b>
OML08 On 14/09/2020 Spot Bond				100.78813		100.76489			0.00	124,000,000	92,000,000
<b>Total OML08 SPOT</b>									<b>0.00</b>	<b>124,000,000</b>	<b>92,000,000</b>
<b>Total For OML08</b>									<b>0.00</b>	<b>124,000,000</b>	<b>92,000,000</b>
OML09 On 14/09/2022 Spot Bond			10.46000	103.98289	10.49500	103.84619		8,104,408,000,000.00		774,800,000	1,193,700,000
<b>Total OML09 SPOT</b>								<b>8,104,408,000,000.00</b>		<b>774,800,000</b>	<b>1,193,700,000</b>
<b>Total For OML09</b>								<b>8,104,408,000,000.00</b>		<b>774,800,000</b>	<b>1,193,700,000</b>
OML10 On 14/09/2025 Spot Bond			11.28000	103.07639	11.30500	102.92887			0.00	0	930,000,000
<b>Total OML10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>930,000,000</b>
<b>Total For OML10</b>									<b>0.00</b>	<b>0</b>	<b>930,000,000</b>
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBAJ1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBAJ1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBAV1L On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBAV1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBAV1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBBJ1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBBJ1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBDJ1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For PBDJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBGJ1 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>
PBJC1 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>
PBJJ1 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>
PBKJ1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBKJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBKJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBKS1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBKS1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBKS1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBKX1 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBKX1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBKX1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBLS1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total 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>
PBLT1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBLT1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBLT1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBUC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBUC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBUJ1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBUJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBUJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBVJ1 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBVJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBVJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM12 On 25/11/2020 Spot Bond			10.00000	102.18800	10.00000	102.16100				0.00	0	0
<b>Total PMM12/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 PMM12JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM38 On 12/06/2020 Spot Bond				99.99995		99.97684				0.00	0	0
<b>Total PMM38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM43 On 28/02/2019 Spot Bond				100.32993		100.30621				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				100.81059		100.78679				0.00	0	0
<b>Total PMM44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PMM46U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM46U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM47 On 30/09/2019 Spot Bond				100.28217		100.25845				0.00	0	0
<b>Total PMM47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM48 On 28/02/2020 Spot Bond				100.33745		100.31319				0.00	0	0
<b>Total PMM48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM48</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM49 On 28/05/2019 Spot Bond				100.29074		100.29074				0.00	0	0
<b>Total PMM49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM49</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00: On 31/12/2018 Spot Bond				101.62045		101.59020				0.00	0	0
<b>Total PPC002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00: On 31/10/2019 Spot Bond				99.70112		99.67392				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				100.46897		100.44625				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				100.49265		100.46886				0.00	0	0
<b>Total PRE2A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2A On 20/02/2022 Spot Bond				100.51336		100.48862				0.00	0	0
<b>Total PRE2A3 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 PRE2A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2B On 20/02/2022 Spot Bond				100.55474		100.52810			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				100.56065		100.53374			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				100.56655		100.53937			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			9.03000	108.01320	9.05500	107.83918			849,502,026,166,000.00	1,312,237,212,200	1,869,196,467,700
<b>Total R186 SPOT</b>									<b>19,502,026,166,000.00</b>	<b>312,237,212,200</b>	<b>369,196,467,700</b>
<b>Total For R186</b>									<b>19,502,026,166,000.00</b>	<b>312,237,212,200</b>	<b>369,196,467,700</b>
R197 On 07/12/2023 Spot Bond			2.91000	295.40065	2.92000	295.20339			136,937,361,666,000.00	47,057,512,600	44,628,425,900
<b>Total R197 SPOT</b>									<b>16,937,361,666,000.00</b>	<b>47,057,512,600</b>	<b>44,628,425,900</b>
<b>Total For R197</b>									<b>16,937,361,666,000.00</b>	<b>47,057,512,600</b>	<b>44,628,425,900</b>
R202 On 07/12/2033 Spot Bond			3.25000	228.67276	3.25500	228.48511			358,839,453,700,000.00	110,412,139,600	275,589,849,700
<b>Total R202 SPOT</b>									<b>58,839,453,700,000.00</b>	<b>110,412,139,600</b>	<b>275,589,849,700</b>
<b>Total For R202</b>									<b>58,839,453,700,000.00</b>	<b>110,412,139,600</b>	<b>275,589,849,700</b>
R2023 On 28/02/2023 Spot Bond			8.31000	100.22798	8.34500	100.08449			735,805,521,433,000.00	329,218,474,300	1,158,276,766,500
<b>Total R2023 SPOT</b>									<b>15,805,521,433,000.00</b>	<b>329,218,474,300</b>	<b>158,276,766,500</b>
<b>Total For R2023</b>									<b>15,805,521,433,000.00</b>	<b>329,218,474,300</b>	<b>158,276,766,500</b>
R2030 On 31/01/2030 Spot Bond			9.51000	92.65905	9.53500	92.47822			786,948,088,472,000.00	187,902,007,200	599,565,319,800
<b>Total R2030 SPOT</b>									<b>16,948,088,472,000.00</b>	<b>187,902,007,200</b>	<b>599,565,319,800</b>
<b>Total For R2030</b>									<b>16,948,088,472,000.00</b>	<b>187,902,007,200</b>	<b>599,565,319,800</b>
R2032 On 31/03/2032 Spot Bond			9.71500	90.82172	9.74000	90.62803			778,211,637,299,500.00	183,037,739,300	770,363,391,400
<b>Total R2032 SPOT</b>									<b>78,211,637,299,500.00</b>	<b>183,037,739,300</b>	<b>770,363,391,400</b>
<b>Total For R2032</b>									<b>78,211,637,299,500.00</b>	<b>183,037,739,300</b>	<b>770,363,391,400</b>
R2035 On 28/02/2035 Spot Bond			9.86000	94.60693	9.86500	94.54410			958,014,809,720,000.00	300,001,502,000	977,047,626,800
<b>Total R2035 SPOT</b>									<b>58,014,809,720,000.00</b>	<b>300,001,502,000</b>	<b>377,047,626,800</b>
<b>Total For R2035</b>									<b>58,014,809,720,000.00</b>	<b>300,001,502,000</b>	<b>377,047,626,800</b>
R2037 On 31/01/2037 Spot Bond			9.93000	91.15736	9.93500	91.09554			733,164,833,838,000.00	73,833,316,600	477,543,426,600
<b>Total R2037 SPOT</b>									<b>13,164,833,838,000.00</b>	<b>73,833,316,600</b>	<b>477,543,426,600</b>
<b>Total For R2037</b>									<b>13,164,833,838,000.00</b>	<b>73,833,316,600</b>	<b>477,543,426,600</b>
R204 On 21/12/2018 Spot Bond			6.19000	99.84760	6.20500	99.83029			3,961,600,000,000.00	640,000,000	34,264,187,700
<b>Total R204 SPOT</b>									<b>3,961,600,000,000.00</b>	<b>640,000,000</b>	<b>34,264,187,700</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 R204</b>									<b>3,961,600,000,000.00</b>	<b>640,000,000</b>	<b>34,264,187,700</b>
R2040 On 31/01/2040 Spot Bond			10.00000	94.52680	10.00000	94.50173			199,563,608,000,000.00	119,956,360,800	957,930,158,700
<b>Total R2040 SPOT</b>									<b>19,563,608,000,000.00</b>	<b>119,956,360,800</b>	<b>957,930,158,700</b>
<b>Total For R2040</b>									<b>19,563,608,000,000.00</b>	<b>119,956,360,800</b>	<b>957,930,158,700</b>
R2044 On 31/01/2044 Spot Bond			10.02500	91.53462	10.02500	91.51030			508,272,236,985,000.00	250,201,719,400	899,166,772,300
<b>Total R2044 SPOT</b>									<b>18,272,236,985,000.00</b>	<b>250,201,719,400</b>	<b>899,166,772,300</b>
<b>Total For R2044</b>									<b>18,272,236,985,000.00</b>	<b>250,201,719,400</b>	<b>899,166,772,300</b>
R2048 On 28/02/2048 Spot Bond			10.00000	90.68588	10.00000	90.66144			836,044,368,000,000.00	783,604,436,800	1,699,567,508,500
<b>Total R2048 SPOT</b>									<b>16,044,368,000,000.00</b>	<b>783,604,436,800</b>	<b>899,567,508,500</b>
<b>Total For R2048</b>									<b>16,044,368,000,000.00</b>	<b>783,604,436,800</b>	<b>899,567,508,500</b>
R207 On 15/01/2020 Spot Bond			6.14000	104.10260	6.19000	104.03282			971,704,989,968,000.00	321,124,591,200	263,210,000,000
<b>Total R207 SPOT</b>									<b>1,704,989,968,000.00</b>	<b>321,124,591,200</b>	<b>263,210,000,000</b>
<b>Total For R207</b>									<b>1,704,989,968,000.00</b>	<b>321,124,591,200</b>	<b>263,210,000,000</b>
R208 On 31/03/2021 Spot Bond			7.18500	100.43232	7.21500	100.35054			072,869,014,668,500.00	149,320,670,100	921,878,791,200
<b>Total R208 SPOT</b>									<b>2,869,014,668,500.00</b>	<b>149,320,670,100</b>	<b>921,878,791,200</b>
<b>Total For R208</b>									<b>2,869,014,668,500.00</b>	<b>149,320,670,100</b>	<b>921,878,791,200</b>
R209 On 31/03/2036 Spot Bond			9.80000	71.93241	9.81000	71.84947			174,471,660,280,000.00	630,048,128,600	1,405,484,834,500
<b>Total R209 SPOT</b>									<b>4,471,660,280,000.00</b>	<b>630,048,128,600</b>	<b>405,484,834,500</b>
<b>Total For R209</b>									<b>4,471,660,280,000.00</b>	<b>630,048,128,600</b>	<b>405,484,834,500</b>
R210 On 31/03/2028 Spot Bond			3.20000	183.94225	3.20000	183.89891			8,094,200,960,000.00	2,529,437,800	66,866,026,800
<b>Total R210 SPOT</b>									<b>8,094,200,960,000.00</b>	<b>2,529,437,800</b>	<b>66,866,026,800</b>
<b>Total For R210</b>									<b>8,094,200,960,000.00</b>	<b>2,529,437,800</b>	<b>66,866,026,800</b>
R212 On 31/01/2022 Spot Bond			2.88000	155.94246	2.88000	155.90718			154,556,138,304,000.00	53,665,325,800	65,116,715,300
<b>Total R212 SPOT</b>									<b>14,556,138,304,000.00</b>	<b>53,665,325,800</b>	<b>65,116,715,300</b>
<b>Total For R212</b>									<b>14,556,138,304,000.00</b>	<b>53,665,325,800</b>	<b>65,116,715,300</b>
R213 On 28/02/2031 Spot Bond			9.60000	83.50327	9.62500	83.32718			912,590,592,000,000.00	95,061,520,000	504,341,656,900
<b>Total R213 SPOT</b>									<b>12,590,592,000,000.00</b>	<b>95,061,520,000</b>	<b>504,341,656,900</b>
<b>Total For R213</b>									<b>12,590,592,000,000.00</b>	<b>95,061,520,000</b>	<b>504,341,656,900</b>
R214 On 28/02/2041 Spot Bond			9.98000	70.96735	9.98000	70.94826			398,361,021,256,000.00	440,717,537,200	764,585,565,200
<b>Total R214 SPOT</b>									<b>18,361,021,256,000.00</b>	<b>440,717,537,200</b>	<b>764,585,565,200</b>
<b>Total For R214</b>									<b>18,361,021,256,000.00</b>	<b>440,717,537,200</b>	<b>764,585,565,200</b>
RCG01 On 24/10/2019 Spot Bond				101.65801		101.63566			0.00	0	0
<b>Total RCG01B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCG01B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF02U 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RDF02U</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>
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF14U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF14U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	100,000,000
<b>Total RDF15U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For RDF15U</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF16U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For RDF16U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF17 On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF17U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF17U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 27/11/2019 Spot Bond				100.97246		100.94859			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				99.98446		102.16180			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				101.92959		101.90660			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				102.36180		102.33783			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				100.22188		100.19671			0.00	0	0
<b>Total RDFB09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 27/03/2020 Spot Bond				102.11122		102.08827			0.00	0	0
<b>Total RDFB10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 27/03/2022 Spot Bond				101.82802		101.80384			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				100.36567		100.34117			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				99.95959		99.93764			0.00	0	0
<b>Total RDFB13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 12/03/2023 Spot Bond				99.99991		99.97746			0.00	0	0
<b>Total RDFB14 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 RDFB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 05/12/2023 Spot Bond				100.16762		100.14310				0.00	0	0
<b>Total RDFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC4 On 04/06/2019 Spot Bond				100.17829		100.15555				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				100.88245		100.88245				0.00	0	0
<b>Total RDFC44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC4 On 16/10/2019 Spot Bond				101.24082		101.21908				0.00	0	0
<b>Total RDFC45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC4 On 15/11/2019 Spot Bond				100.70135		100.67904				0.00	0	200,000,000
<b>Total RDFC46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For RDFC46</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
REB13I 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				100.47185		100.44790				0.00	0	0
<b>Total REBC09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REBC09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED20 On 05/04/2019 Spot Bond				102.26292		102.22955				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				102.73404		102.69358				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				102.23448		102.20152				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				102.51165		102.47452				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				99.81850		99.78785				0.00	0	0
<b>Total RED301 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 RED301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED40 On 26/11/2019 Spot Bond				100.55552		100.52067				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				100.23098		100.19736				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				100.64051		100.64051				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				100.80977		100.80977				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				100.67604		100.64539				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				102.22493		102.19062				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				101.08534		101.08534				0.00	0	0
<b>Total RED901 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED901</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REDX0 On 07/02/2019 Spot Bond				101.79146		101.79146				0.00	0	0
<b>Total REDX01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REDX01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES02I On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES34 On 25/08/2019 Spot Bond				100.39691		100.37210				0.00	0	0
<b>Total RES34 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 RES34</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES35 On 25/08/2021 Spot Bond				100.26023		100.23498			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				101.22807		101.20392			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				100.86337		100.83881			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				101.38627		101.36242			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				100.29169		100.26717			0.00	0	0
<b>Total RES41 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES41</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RES42U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES42U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES43I On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RES43U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES43U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RES44U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<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			8.71500	104.02568	8.74500	103.93745			0.00	0	510,000,000
<b>Total RW21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>510,000,000</b>
<b>Total For RW21</b>									<b>0.00</b>	<b>0</b>	<b>510,000,000</b>
RW23 On 10/12/2023 Spot Bond			9.85500	98.71546	9.89000	98.55507			0.00	0	0
<b>Total RW23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RW28 On 10/12/2028 Spot Bond			11.14500	94.71095	11.17000	94.53994		1,667,292,000,000.00		149,600,000	37,400,000
<b>Total RW28 SPOT</b>								<b>1,667,292,000,000.00</b>		<b>149,600,000</b>	<b>37,400,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For RW28</b>									<b>1,667,292,000,000.00</b>	<b>149,600,000</b>	<b>37,400,000</b>
SBK12/ On 25/11/2020 Spot Bond			10.00000	102.18800	10.00000	102.16100			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				101.44268		101.41877			0.00	20,200,000	10,100,000
<b>Total SBK17 SPOT</b>									<b>0.00</b>	<b>20,200,000</b>	<b>10,100,000</b>
<b>Total For SBK17</b>									<b>0.00</b>	<b>20,200,000</b>	<b>10,100,000</b>
SBK18 On 24/10/2020 Spot Bond				102.19168		102.16711			0.00	206,000,000	103,000,000
<b>Total SBK18 SPOT</b>									<b>0.00</b>	<b>206,000,000</b>	<b>103,000,000</b>
<b>Total For SBK18</b>									<b>0.00</b>	<b>206,000,000</b>	<b>103,000,000</b>
SBK19 On 24/10/2019 Spot Bond				101.23435		101.20900			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				101.82820		101.80271			0.00	350,000,000	175,000,000
<b>Total SBK20 SPOT</b>									<b>0.00</b>	<b>350,000,000</b>	<b>175,000,000</b>
<b>Total For SBK20</b>									<b>0.00</b>	<b>350,000,000</b>	<b>175,000,000</b>
SBK21 On 28/01/2020 Spot Bond				102.77547		102.75053			0.00	20,000,000	10,000,000
<b>Total SBK21 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For SBK21</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
SBK22 On 28/05/2020 Spot Bond				102.81460		102.78910			0.00	74,200,000	37,100,000
<b>Total SBK22 SPOT</b>									<b>0.00</b>	<b>74,200,000</b>	<b>37,100,000</b>
<b>Total For SBK22</b>									<b>0.00</b>	<b>74,200,000</b>	<b>37,100,000</b>
SBK23 On 28/05/2022 Spot Bond			10.61000	103.12991	10.64500	102.99952			1,360,202,000,000.00	128,200,000	2,094,100,000
<b>Total SBK23 SPOT</b>									<b>1,360,202,000,000.00</b>	<b>128,200,000</b>	<b>2,094,100,000</b>
<b>Total For SBK23</b>									<b>1,360,202,000,000.00</b>	<b>128,200,000</b>	<b>2,094,100,000</b>
SBK24 On 19/10/2020 Spot Bond				104.06313		104.03744			0.00	4,000,000	2,002,000,000
<b>Total SBK24 SPOT</b>									<b>0.00</b>	<b>4,000,000</b>	<b>2,002,000,000</b>
<b>Total For SBK24</b>									<b>0.00</b>	<b>4,000,000</b>	<b>2,002,000,000</b>
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total SBK24/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK24/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK25 On 25/04/2021 Spot Bond				105.97542		105.94953			0.00	4,000,000	66,700,000
<b>Total SBK25 SPOT</b>									<b>0.00</b>	<b>4,000,000</b>	<b>66,700,000</b>
<b>Total For SBK25</b>									<b>0.00</b>	<b>4,000,000</b>	<b>66,700,000</b>
SBK26 On 25/04/2021 Spot Bond			9.78500	106.68755	9.81500	106.59533			0.00	0	0
<b>Total SBK26 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 SBK26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN01 On 31/07/2021 Spot Bond				100.96792		100.94454			0.00	0	0
<b>Total SBN01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS18 On 23/06/2021 Spot Bond				103.16828		103.14535			0.00	27,200,000	13,600,000
<b>Total SBS18 SPOT</b>									<b>0.00</b>	<b>27,200,000</b>	<b>13,600,000</b>
<b>Total For SBS18</b>									<b>0.00</b>	<b>27,200,000</b>	<b>13,600,000</b>
SBS19 On 23/06/2021 Spot Bond			8.37500	108.81804	8.40500	108.72473			0.00	0	0
<b>Total SBS19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS20 On 15/05/2026 Spot Bond			9.88500	101.58810	9.91000	101.43099		7,684,599,000,000.00		777,400,000	194,350,000
<b>Total SBS20 SPOT</b>								<b>7,684,599,000,000.00</b>		<b>777,400,000</b>	<b>194,350,000</b>
<b>Total For SBS20</b>								<b>7,684,599,000,000.00</b>		<b>777,400,000</b>	<b>194,350,000</b>
SBS21 On 15/05/2026 Spot Bond				103.51715		103.49059			0.00	228,800,000	114,400,000
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>228,800,000</b>	<b>114,400,000</b>
<b>Total For SBS21</b>									<b>0.00</b>	<b>228,800,000</b>	<b>114,400,000</b>
SBS24 On 24/05/2019 Spot Bond				100.80701		100.78518			0.00	0	1,500,000,000
<b>Total SBS24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For SBS24</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
SBS25 On 24/05/2019 Spot Bond			7.90000	100.87614	7.88500	100.86162		16,635,820,000,000.00		2,105,800,000	1,352,900,000
<b>Total SBS25 SPOT</b>								<b>16,635,820,000,000.00</b>		<b>2,105,800,000</b>	<b>1,352,900,000</b>
<b>Total For SBS25</b>								<b>16,635,820,000,000.00</b>		<b>2,105,800,000</b>	<b>1,352,900,000</b>
SBS27 On 20/02/2024 Spot Bond			9.36000	106.22018	9.39500	106.04966			0.00	0	0
<b>Total SBS27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS29 On 12/06/2019 Spot Bond			7.99000	100.34712	8.00500	100.30780			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			10.05000	90.83233	10.07500	90.68682		845,808,000,000.00		84,160,000	1,221,040,000
<b>Total SBS3 SPOT</b>								<b>845,808,000,000.00</b>		<b>84,160,000</b>	<b>1,221,040,000</b>
<b>Total For SBS3</b>								<b>845,808,000,000.00</b>		<b>84,160,000</b>	<b>1,221,040,000</b>
SBS30 On 12/06/2019 Spot Bond				100.17437		100.15433			0.00	0	900,000,000
<b>Total SBS30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
<b>Total For SBS30</b>									<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
SBS31 On 12/06/2027 Spot Bond			10.10500	98.20320	10.13000	98.03816		24,179,244,000,000.00		2,392,800,000	598,200,000
<b>Total SBS31 SPOT</b>								<b>24,179,244,000,000.00</b>		<b>2,392,800,000</b>	<b>598,200,000</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 SBS31</b>									<b>24,179,244,000,000.00</b>	<b>2,392,800,000</b>	<b>598,200,000</b>
SBS33 On 19/09/2019 Spot Bond				99.84766		99.82547			0.00	0	0
<b>Total SBS33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS34 On 19/09/2024 Spot Bond			9.88000	103.26339	9.90500	103.12724			0.00	0	3,500,000,000
<b>Total SBS34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,500,000,000</b>
<b>Total For SBS34</b>									<b>0.00</b>	<b>0</b>	<b>3,500,000,000</b>
SBS36 On 29/01/2020 Spot Bond				101.30802		101.28546			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			8.46500	102.41343	8.51500	102.33753			0.00	0	0
<b>Total SBS37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS38 On 29/01/2025 Spot Bond			9.71500	100.50155	9.74000	100.36420		270,077,000,000.00		27,800,000	13,900,000
<b>Total SBS38 SPOT</b>								<b>270,077,000,000.00</b>		<b>27,800,000</b>	<b>13,900,000</b>
<b>Total For SBS38</b>								<b>270,077,000,000.00</b>		<b>27,800,000</b>	<b>13,900,000</b>
SBS39 On 29/01/2030 Spot Bond			10.64500	97.54965	10.67000	97.36826		10,645,000,000,000.00		1,000,000,000	16,000,000,000
<b>Total SBS39 SPOT</b>								<b>10,645,000,000,000.00</b>		<b>1,000,000,000</b>	<b>16,000,000,000</b>
<b>Total For SBS39</b>								<b>10,645,000,000,000.00</b>		<b>1,000,000,000</b>	<b>16,000,000,000</b>
SBS4 On 16/11/2021 Spot Bond			8.72500	100.28946	8.75500	100.18982			0.00	0	580,000,000
<b>Total SBS4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
<b>Total For SBS4</b>									<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
SBS40 On 12/11/2020 Spot Bond				101.65701		101.63431			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			9.07500	103.74029	9.11000	103.59950		3,702,600,000,000.00		408,000,000	112,000,000
<b>Total SBS41 SPOT</b>								<b>3,702,600,000,000.00</b>		<b>408,000,000</b>	<b>112,000,000</b>
<b>Total For SBS41</b>								<b>3,702,600,000,000.00</b>		<b>408,000,000</b>	<b>112,000,000</b>
SBS42 On 12/11/2025 Spot Bond			9.78000	105.11501	9.80500	104.96036		1,500,643,200,000.00		153,440,000	38,360,000
<b>Total SBS42 SPOT</b>								<b>1,500,643,200,000.00</b>		<b>153,440,000</b>	<b>38,360,000</b>
<b>Total For SBS42</b>								<b>1,500,643,200,000.00</b>		<b>153,440,000</b>	<b>38,360,000</b>
SBS43 On 12/11/2027 Spot Bond			10.10500	105.01639	10.13000	104.83917			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				100.76057		100.73935			0.00	0	0
<b>Total SBS44 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 SBS44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS45 On 15/02/2021 Spot Bond				101.61059		101.58741				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			9.10500	108.68660	9.14000	108.53694				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				102.26338		102.23909				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				101.27470		101.25243				0.00	0	2,000,000,000
<b>Total SBS48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For SBS48</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
SBS49 On 31/01/2022 Spot Bond				101.82518		101.80202				0.00	76,000,000	208,000,000
<b>Total SBS49 SPOT</b>										<b>0.00</b>	<b>76,000,000</b>	<b>208,000,000</b>
<b>Total For SBS49</b>										<b>0.00</b>	<b>76,000,000</b>	<b>208,000,000</b>
SBS50 On 31/01/2022 Spot Bond			9.47000	103.38124	9.50500	103.26211				0.00	0	0
<b>Total SBS50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS51 On 31/01/2024 Spot Bond			10.07000	102.37474	10.09500	102.24972				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				101.08577		101.06076				0.00	110,000,000	205,000,000
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>110,000,000</b>	<b>205,000,000</b>
<b>Total For SBS52</b>										<b>0.00</b>	<b>110,000,000</b>	<b>205,000,000</b>
SBS53 On 03/05/2027 Spot Bond				102.93545		102.90969				0.00	0	50,000,000
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
SBS54 On 12/06/2020 Spot Bond				100.40531		100.38433				0.00	0	0
<b>Total SBS54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS54</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS55 On 12/06/2022 Spot Bond				101.01569		100.99371				0.00	504,000,000	152,000,000
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>504,000,000</b>	<b>152,000,000</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>504,000,000</b>	<b>152,000,000</b>
SBS56 On 12/06/2022 Spot Bond			9.07000	99.64689	9.10500	99.51998				0.00	0	0
<b>Total SBS56 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 SBS56</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS57 On 12/06/2024 Spot Bond				100.98481		100.96202			0.00	0	0
<b>Total SBS57 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS57</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS58 On 12/06/2027 Spot Bond				102.02300		101.99874			0.00	1,989,200,000	817,300,000
<b>Total SBS58 SPOT</b>									<b>0.00</b>	<b>1,989,200,000</b>	<b>817,300,000</b>
<b>Total For SBS58</b>									<b>0.00</b>	<b>1,989,200,000</b>	<b>817,300,000</b>
SBS59 On 09/10/2020 Spot Bond				101.43263		101.41034			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				101.29226		101.26874			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			3.92000	282.61729	3.93000	282.42185		384,160,000,000.00	98,000,000	169,000,000	
<b>Total SBSI11 SPOT</b>								<b>384,160,000,000.00</b>	<b>98,000,000</b>	<b>169,000,000</b>	
<b>Total For SBSI11</b>								<b>384,160,000,000.00</b>	<b>98,000,000</b>	<b>169,000,000</b>	
SBSI14 On 07/12/2033 Spot Bond			4.45000	199.17364	4.45500	199.00706		0.00	0	0	
<b>Total SBSI14 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBSI14</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBT101 On 31/03/2022 Spot Bond				105.83329		105.80010		0.00	37,515,000	18,757,500	
<b>Total SBT101 SPOT</b>								<b>0.00</b>	<b>37,515,000</b>	<b>18,757,500</b>	
<b>Total For SBT101</b>								<b>0.00</b>	<b>37,515,000</b>	<b>18,757,500</b>	
SBT102 On 30/09/2022 Spot Bond				103.90176		103.86780		0.00	21,900,600	10,950,300	
<b>Total SBT102 SPOT</b>								<b>0.00</b>	<b>21,900,600</b>	<b>10,950,300</b>	
<b>Total For SBT102</b>								<b>0.00</b>	<b>21,900,600</b>	<b>10,950,300</b>	
SBT201 On 13/02/2023 Spot Bond				102.91591		102.88825		0.00	0	1,000,000,000	
<b>Total SBT201 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>	
<b>Total For SBT201</b>								<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>	
SBT202 On 03/12/2023 Spot Bond				100.23687		100.21022		0.00	0	0	
<b>Total SBT202 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBT202</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBT203 On 03/12/2023 Spot Bond			10.36000	100.38435	10.39500	100.22298		0.00	0	0	
<b>Total SBT203 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBT203</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SGI004 On 20/01/2021 Spot Bond				102.15613		102.12180		0.00	0	0	
<b>Total SGI004 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 SGI004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SGI005 On 10/07/2021 Spot Bond				102.15628		102.12195				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				101.95199		101.92042				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	126,794,731,800	126,794,731,800
<b>Total SHI02 SPOT</b>										<b>0.00</b>	<b>126,794,731,800</b>	<b>126,794,731,800</b>
<b>Total For SHI02</b>										<b>0.00</b>	<b>126,794,731,800</b>	<b>126,794,731,800</b>
SHS11U On 25/11/2020 Spot Bond			10.00000	102.18800	10.00000	102.16100				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				102.03162		102.00703				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				100.63095		100.60650				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				100.64893		100.62381				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				100.61395		100.59012				0.00	0	0
<b>Total SLRA3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA4 On 15/11/2022 Spot Bond				100.63222		100.60772				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				100.66010		100.63457				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				100.66712		100.64132				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				100.66849		100.64263				0.00	0	0
<b>Total SLRB3 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 SLRB3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB4 On 15/11/2022 Spot Bond				100.67223		100.64624			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				100.71909		100.69136			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				100.73396		100.70567			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				100.69973		100.67271			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				100.71584		100.68822			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				103.35216		103.32799			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			10.56000	106.06048	10.59500	105.90810		25,014,528,000,000.00	2,368,800,000	2,142,200,000	
<b>Total SNT03 SPOT</b>								<b>25,014,528,000,000.00</b>	<b>2,368,800,000</b>	<b>2,142,200,000</b>	
<b>Total For SNT03</b>								<b>25,014,528,000,000.00</b>	<b>2,368,800,000</b>	<b>2,142,200,000</b>	
SNT04 On 27/06/2022 Spot Bond				103.40009		103.37571			0.00	0	0
<b>Total SNT04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SNT04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA10 On 21/08/2021 Spot Bond				101.05756		101.03328			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>
SPDA11 On 21/08/2020 Spot Bond				100.62758		100.60384			0.00	600,000,000	300,000,000
<b>Total SPDA11 SPOT</b>									<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For SPDA11</b>									<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
SPDA12 On 21/08/2022 Spot Bond				101.01050		100.98632			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				100.80155		100.77900			0.00	0	0
<b>Total SPDA6 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 SPDA6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA7 On 21/08/2019 Spot Bond				100.79540		100.77244			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				100.45359		100.45359			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				100.83147		100.80850			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				100.04848		100.02437			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				101.60817		101.58419			0.00	0	0
<b>Total SPG003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00: On 27/09/2023 Spot Bond				101.87586		101.85099			0.00	0	0
<b>Total SPG004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total SS039U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS039U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total SS040U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS040U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SS041L On 29/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total SS041U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS041U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SS042L On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total SS042U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SS044U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS045L On 09/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS045U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS045U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS046U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS046U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS047L On 15/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS047U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS047U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS048U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS048U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSA06 On 16/04/2020 Spot Bond			8.13500	101.15125	8.16500	101.09153				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			8.75500	97.24076	8.78500	97.15810				0.00	0	130,000,000
<b>Total SSN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
<b>Total For SSN004</b>										<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
SSN00 On 31/03/2021 Spot Bond			8.75500	97.24076	8.78500	97.15810				0.00	0	130,000,000
<b>Total SSN005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
<b>Total For SSN005</b>										<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
SSN01 On 31/01/2025 Spot Bond			4.58500	121.73616	4.57500	121.77125				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			10.53000	99.58883	10.55500	99.42794				0.00	0	0
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02 On 28/02/2031 Spot Bond			11.47000	72.97483	11.49500	72.82467				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				101.22247		101.19842				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				101.30741		101.28449				0.00	0	0
<b>Total SSN026 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 SSN026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 25/09/2019 Spot Bond				101.92527		101.90039				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				100.04414		100.10677				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				99.82483		99.82483				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				100.22556		100.19999				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				100.55202		100.52678				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				100.24113		100.21423				0.00	340,000,000	270,000,000
<b>Total SSN037 SPOT</b>										<b>0.00</b>	<b>340,000,000</b>	<b>270,000,000</b>
<b>Total For SSN037</b>										<b>0.00</b>	<b>340,000,000</b>	<b>270,000,000</b>
SSN03: On 26/01/2021 Spot Bond			9.55000	103.58655	9.55000	103.56028				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				101.40204		101.37791				0.00	0	160,000,000
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>160,000,000</b>
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	<b>160,000,000</b>
SSN04: On 13/10/2023 Spot Bond			9.71000	101.91089	9.74500	101.75149				0.00	0	0
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 31/01/2038 Spot Bond			4.33500	103.34772	4.35000	103.09679				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				99.15228		99.12781				0.00	10,000,000	5,000,000
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>10,000,000</b>	<b>5,000,000</b>
<b>Total For SSN044</b>										<b>0.00</b>	<b>10,000,000</b>	<b>5,000,000</b>
SSN04: On 30/04/2027 Spot Bond				101.03190		101.03190				0.00	0	0
<b>Total SSN046 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 SSN046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 05/04/2027 Spot Bond				101.53444		101.51013				0.00	0	0
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05: On 08/12/2023 Spot Bond			3.95000	282.17545	3.95000	282.17545				0.00	0	0
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05: On 26/09/2020 Spot Bond				109.54131		109.54131				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				101.05233		101.02965				0.00	0	0
<b>Total SSN052 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN052</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05: On 26/10/2020 Spot Bond			7.23700	103.03844	7.26700	102.96591				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				101.12876		101.10443				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				100.87952		100.85523				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				100.00000		100.00000				0.00	0	0
<b>Total SSN057 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN057</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05: On 19/01/2023 Spot Bond				101.24555		101.22240				0.00	0	0
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 05/10/2022 Spot Bond				101.49452		101.47265				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			4.00000	172.38630	4.00000	172.38630				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			3.96000	126.04820	3.96000	126.04820				0.00	0	0
<b>Total SSN062 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 SSN062</b>										0.00	0	0
SSN06: On 31/01/2038 Spot Bond			4.31000	103.69420	4.31000	103.69420				0.00	0	0
<b>Total SSN063 SPOT</b>										0.00	0	0
<b>Total For SSN063</b>										0.00	0	0
SSN06: On 31/03/2029 Spot Bond			4.03500	92.05760	4.03500	92.05760				0.00	0	0
<b>Total SSN064 SPOT</b>										0.00	0	0
<b>Total For SSN064</b>										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.00000	172.38630	4.00000	172.38630				0.00	0	0
<b>Total SSN065 SPOT</b>										0.00	0	0
<b>Total For SSN065</b>										0.00	0	0
SSN06: On 14/05/2028 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total SSN066 SPOT</b>										0.00	0	0
<b>Total For SSN066</b>										0.00	0	0
SSN06: On 28/05/2023 Spot Bond				100.35172		100.32643				0.00	0	0
<b>Total SSN068 SPOT</b>										0.00	0	0
<b>Total For SSN068</b>										0.00	0	0
SSN06: On 28/05/2023 Spot Bond				100.34759		100.32260				0.00	0	0
<b>Total SSN069 SPOT</b>										0.00	0	0
<b>Total For SSN069</b>										0.00	0	0
SSN07: On 28/02/2022 Spot Bond				100.33736		100.31310				0.00	0	0
<b>Total SSN070 SPOT</b>										0.00	0	0
<b>Total For SSN070</b>										0.00	0	0
SSN07: On 28/05/2028 Spot Bond			9.65000	100.33742	9.65000	100.33742				0.00	0	0
<b>Total SSN071 SPOT</b>										0.00	0	0
<b>Total For SSN071</b>										0.00	0	0
SSN07: On 04/06/2019 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total SSN072 SPOT</b>										0.00	0	0
<b>Total For SSN072</b>										0.00	0	0
SSN07: On 15/06/2023 Spot Bond				99.85953		99.83569				0.00	0	0
<b>Total SSN073 SPOT</b>										0.00	0	0
<b>Total For SSN073</b>										0.00	0	0
SSN07: On 15/06/2023 Spot Bond				99.86176		99.83830				0.00	0	0
<b>Total SSN074 SPOT</b>										0.00	0	0
<b>Total For SSN074</b>										0.00	0	0
SSN07: On 15/06/2028 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total SSN075 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 SSN075</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 15/06/2023 Spot Bond				100.00000		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				99.83595		99.81211				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				101.42260		101.39811				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				98.58700		97.31290				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				100.51805		100.51805				0.00	0	0
<b>Total SSN080 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN080</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 27/08/2024 Spot Bond				100.38262		100.35698				0.00	0	0
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 12/09/2025 Spot Bond				99.99974		99.97536				0.00	0	0
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 05/11/2023 Spot Bond				100.89347		100.86875				0.00	0	0
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 07/12/2033 Spot Bond			4.13000	206.49850	4.13000	206.49850				0.00	0	0
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SZ25 On 30/09/2025 Spot Bond			10.00000	96.92911	10.02500	96.78567				0.00	0	0
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T12A11 On 21/08/2019 Spot Bond				100.68506		100.66119				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			7.79000	103.57333	7.84000	103.51823				0.00	0	0
<b>Total T12A12 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 T12A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A11 On 21/08/2020 Spot Bond				100.45995		100.45995				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			7.74000	107.34984	7.74000	107.34984				0.00	0	0
<b>Total T13A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A15 On 21/08/2020 Spot Bond				100.45889		100.45889				0.00	0	0
<b>Total T13A15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A16 On 21/08/2020 Spot Bond			7.79000	107.06825	7.84000	106.96586				0.00	0	0
<b>Total T13A16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A19 On 21/08/2020 Spot Bond				100.31323		100.28807				0.00	0	0
<b>Total T13A19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A20 On 21/08/2020 Spot Bond			7.74000	106.08620	7.79000	105.98453				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				100.42293		100.39977				0.00	0	0
<b>Total T13A21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T14A10 On 21/11/2019 Spot Bond				100.47457		100.45048				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				100.48570		100.46107				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	102.02951	8.55000	102.02951				0.00	0	0
<b>Total T14A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T14A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T15OM On 21/11/2019 Spot Bond				100.43575		100.41342				0.00	0	0
<b>Total T15OM3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T15OM3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS123 On 20/03/2019 Spot Bond				99.83531		99.81365				0.00	0	0
<b>Total TFS123 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 TFS123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS13€ On 06/07/2020 Spot Bond				101.51755		101.49432				0.00	0	0
<b>Total TFS136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS13€ On 27/05/2019 Spot Bond				100.68116		100.65908				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				101.42277		101.40094				0.00	0	0
<b>Total TFS141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS142 On 28/10/2021 Spot Bond				101.03905		101.01515				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				100.23347		100.21219				0.00	0	0
<b>Total TFS144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS14€ On 20/03/2022 Spot Bond				99.82127		99.79849				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				101.60898		101.58710				0.00	0	0
<b>Total TFS147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS14€ On 12/10/2022 Spot Bond				101.45689		101.43410				0.00	0	90,000,000
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
TFS14€ On 31/10/2021 Spot Bond				100.94065		100.91793				0.00	0	0
<b>Total TFS149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS151 On 30/11/2020 Spot Bond				100.27398		100.25094				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				101.07831		101.05717				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				101.38680		101.36485				0.00	0	0
<b>Total TFS153 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 TFS153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS154 On 06/07/2023 Spot Bond				101.46441		101.44200				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>
TFS15E On 03/09/2021 Spot Bond				100.20126		100.17838				0.00	0	0
<b>Total TFS155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS15E On 03/09/2023 Spot Bond				100.20531		100.18197				0.00	0	0
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS157 On 16/11/2023 Spot Bond				100.56344		100.54049				0.00	0	0
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A7 On 21/08/2019 Spot Bond				100.47463		100.45054				0.00	0	0
<b>Total TH12A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A7 On 21/08/2019 Spot Bond			7.74000	103.74220	7.79000	103.68716				0.00	0	0
<b>Total TH12A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A7 On 21/08/2019 Spot Bond				100.48596		100.46133				0.00	0	0
<b>Total TH12A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A7 On 21/08/2019 Spot Bond			7.65000	103.19306	7.70000	103.13846				0.00	0	0
<b>Total TH12A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A7 On 21/08/2019 Spot Bond				100.48596		100.46133				0.00	0	0
<b>Total TH12A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A7 On 21/08/2019 Spot Bond			7.76000	102.89715	7.81000	102.84242				0.00	0	0
<b>Total TH12A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B7 On 21/08/2019 Spot Bond				100.51144		100.48560				0.00	0	0
<b>Total TH12B1 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 TH12B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B: On 21/08/2019 Spot Bond				100.51144		100.48560				0.00	0	0
<b>Total TH12B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B: On 21/08/2019 Spot Bond				100.51144		100.48560				0.00	0	0
<b>Total TH12B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B: On 21/08/2019 Spot Bond				100.51144		100.48560				0.00	0	0
<b>Total TH12B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/08/2019 Spot Bond				101.08587		101.05986				0.00	0	0
<b>Total TH12C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/08/2019 Spot Bond				101.08587		101.05986				0.00	0	0
<b>Total TH12C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/08/2019 Spot Bond				100.55669		100.52868				0.00	0	0
<b>Total TH12C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/08/2019 Spot Bond				100.55613		100.52815				0.00	0	0
<b>Total TH12C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D: On 21/08/2019 Spot Bond				100.73985		100.70308				0.00	0	0
<b>Total TH12D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D: On 21/08/2019 Spot Bond				100.73335		100.69656				0.00	0	0
<b>Total TH12D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D: On 21/08/2019 Spot Bond				100.77884		100.74221				0.00	0	0
<b>Total TH12D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D: On 21/08/2019 Spot Bond				100.73648		100.69987				0.00	0	0
<b>Total TH12D4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A: On 21/08/2020 Spot Bond				100.71922		100.69492				0.00	0	0
<b>Total TH13A3 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 TH13A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A: On 21/08/2020 Spot Bond			7.89000	105.06587	7.94000	104.96460				0.00	0	0
<b>Total TH13A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A: On 21/08/2020 Spot Bond				101.44130		101.41789				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			7.78000	105.81755	7.83000	105.71600				0.00	0	0
<b>Total TH13A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B: On 21/08/2020 Spot Bond				100.51132		100.48548				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				100.51189		100.48601				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				100.48797		100.48797				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				100.47740		100.47740				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				100.50963		100.48386				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				100.55088		100.52314				0.00	0	0
<b>Total TH13C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond				100.55539		100.52744				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				100.51436		100.51436				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				100.52490		100.52490				0.00	0	0
<b>Total TH13C4 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 TH13C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond				100.58192		100.55269				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				100.73664		100.70001				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				100.73664		100.70001				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				100.69766		100.69766				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				100.68985		100.68985				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				100.74786		100.71069				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				100.88131		100.85819				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				100.49361		100.46860				0.00	0	0
<b>Total TH14A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2021 Spot Bond			8.48500	104.69811	8.51500	104.59536				0.00	0	0
<b>Total TH14A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2019 Spot Bond				100.83360		100.81049				0.00	0	0
<b>Total TH14A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2021 Spot Bond				101.80182		101.77796				0.00	0	0
<b>Total TH14A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2021 Spot Bond			8.53500	102.61402	8.56500	102.51265				0.00	0	0
<b>Total TH14A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH14A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14B On 21/11/2021 Spot Bond				100.52804		100.50138				0.00	0	0
<b>Total TH14B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14B On 21/11/2021 Spot Bond				101.02054		100.99505				0.00	0	0
<b>Total TH14B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14B On 21/11/2021 Spot Bond				100.50434		100.47881				0.00	0	0
<b>Total TH14B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C On 21/11/2021 Spot Bond				100.55622		100.52821				0.00	0	0
<b>Total TH14C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C On 21/11/2021 Spot Bond				102.06869		102.04230				0.00	0	0
<b>Total TH14C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C On 21/11/2021 Spot Bond				100.53819		100.51104				0.00	0	0
<b>Total TH14C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14D On 21/11/2021 Spot Bond				100.72476		100.68866				0.00	0	0
<b>Total TH14D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14D On 21/11/2021 Spot Bond				100.71299		100.67746				0.00	0	0
<b>Total TH14D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14D On 21/11/2021 Spot Bond				101.91511		101.88118				0.00	0	0
<b>Total TH14D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A On 21/11/2020 Spot Bond				100.46869		100.44487				0.00	0	0
<b>Total TH15A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A On 21/11/2022 Spot Bond				100.48012		100.45577				0.00	0	0
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A On 21/11/2022 Spot Bond			9.82000	100.53105	9.82000	100.53105				0.00	0	0
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A: On 21/11/2020 Spot Bond				100.46530		100.44165				0.00	0	0
<b>Total TH15A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A: On 21/11/2022 Spot Bond				100.77257		100.74848				0.00	0	0
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A: On 21/11/2020 Spot Bond				100.45880		100.43536				0.00	0	0
<b>Total TH15A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A: On 21/11/2022 Spot Bond				100.46457		100.44086				0.00	0	0
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15B: On 21/11/2022 Spot Bond				100.49256		100.46761				0.00	0	0
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15B: On 21/11/2022 Spot Bond				100.48804		100.46330				0.00	0	0
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15B: On 21/11/2022 Spot Bond				100.48097		100.45648				0.00	0	0
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15C: On 21/11/2022 Spot Bond				100.51911		100.49289				0.00	0	0
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15C: On 21/11/2022 Spot Bond				100.51121		100.48536				0.00	0	0
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15C: On 21/11/2022 Spot Bond				100.50358		100.47800				0.00	0	0
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15D: On 21/11/2022 Spot Bond				100.68296		100.64889				0.00	0	0
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15D: On 21/11/2022 Spot Bond				100.65488		100.62215				0.00	0	0
<b>Total TH15D2 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 TH15D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15D: On 21/11/2022 Spot Bond				100.62367		100.59234				0.00	0	0
<b>Total TH15D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH9A1: On 18/07/2019 Spot Bond				101.68147		101.65938				0.00	0	0
<b>Total TH9A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH9A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B: On 18/07/2019 Spot Bond				101.39556		101.37014				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				102.82285		102.79952				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				102.48916		102.45457				0.00	0	0
<b>Total THE9D4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL20 On 22/02/2020 Spot Bond			7.56000	103.02080	7.58000	102.97826				0.00	0	0
<b>Total TL20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL20/R: On 22/02/2020 Spot Bond			100.00000	51.46012	100.00000	51.36248				0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	102.18800	10.00000	102.16100				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				100.18860		100.16457				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				100.16928		100.14452				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			9.50000	101.00456	9.53500	100.87173				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			10.01000	100.70510	10.04500	100.52991				0.00	0	100,000,000

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 TL25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For TL25</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
TL26 On 25/11/2024 Spot Bond				100.40618		100.38078			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				101.14792		101.12435			0.00	0	0
<b>Total TL27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TL28 On 24/04/2025 Spot Bond			10.30000	96.54882	10.32500	96.41098		24,720,000,000,000.00	2,400,000,000	1,200,000,000	
<b>Total TL28 SPOT</b>								<b>24,720,000,000,000.00</b>	<b>2,400,000,000</b>	<b>1,200,000,000</b>	
<b>Total For TL28</b>								<b>24,720,000,000,000.00</b>	<b>2,400,000,000</b>	<b>1,200,000,000</b>	
TL29 On 24/04/2025 Spot Bond				101.18637		101.16201			0.00	0	0
<b>Total TL29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TLC05 On 22/09/2019 Spot Bond				99.75397		101.68552			0.00	0	0
<b>Total TLC05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TLC05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TLC06 On 22/03/2019 Spot Bond				101.67447		101.67447			0.00	0	0
<b>Total TLC06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TLC06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN20 On 17/09/2020 Spot Bond			8.38500	105.86712	8.41500	105.79364		2,998,928,790,000.00	357,654,000	33,098,243,200	
<b>Total TN20 SPOT</b>								<b>2,998,928,790,000.00</b>	<b>357,654,000</b>	<b>33,098,243,200</b>	
<b>Total For TN20</b>								<b>2,998,928,790,000.00</b>	<b>357,654,000</b>	<b>33,098,243,200</b>	
TN20/R On 17/09/2020 Spot Bond			100.00000	34.16594	100.00000	34.08950			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	22.85526	100.00000	22.80413			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			9.82000	104.79457	9.85500	104.63006		66,776,000,000.00	6,800,000	18,958,100,000	
<b>Total TN23 SPOT</b>								<b>66,776,000,000.00</b>	<b>6,800,000</b>	<b>18,958,100,000</b>	
<b>Total For TN23</b>								<b>66,776,000,000.00</b>	<b>6,800,000</b>	<b>18,958,100,000</b>	
TN23/R On 06/11/2023 Spot Bond			100.00000	13.38383	100.00000	13.35388			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total TN23/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			10.73000	97.17466	10.75500	97.03427			297,019,276,000.00	27,681,200	23,291,234,200
<b>Total TN25 SPOT</b>									<b>297,019,276,000.00</b>	<b>27,681,200</b>	<b>23,291,234,200</b>
<b>Total For TN25</b>									<b>297,019,276,000.00</b>	<b>27,681,200</b>	<b>23,291,234,200</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	12.63940	100.00000	12.61157			0.00	0	0
<b>Total TN25/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN25/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN27 On 14/11/2027 Spot Bond			10.83000	89.80618	10.85500	89.64970			25,268,556,000,000.00	2,333,200,000	1,283,300,000
<b>Total TN27 SPOT</b>									<b>25,268,556,000,000.00</b>	<b>2,333,200,000</b>	<b>1,283,300,000</b>
<b>Total For TN27</b>									<b>25,268,556,000,000.00</b>	<b>2,333,200,000</b>	<b>1,283,300,000</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	9.54175	100.00000	9.52041			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			11.38500	96.13870	11.41000	95.95584			9,235,512,000,000.00	811,200,000	12,082,800,000
<b>Total TN30 SPOT</b>									<b>9,235,512,000,000.00</b>	<b>811,200,000</b>	<b>12,082,800,000</b>
<b>Total For TN30</b>									<b>9,235,512,000,000.00</b>	<b>811,200,000</b>	<b>12,082,800,000</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	120.71213	8.00000	120.68612			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			11.98000	92.39782	11.98000	92.36829			11,980,000,000,000.00	1,000,000,000	9,500,000,000
<b>Total TN40 SPOT</b>									<b>11,980,000,000,000.00</b>	<b>1,000,000,000</b>	<b>9,500,000,000</b>
<b>Total For TN40</b>									<b>11,980,000,000,000.00</b>	<b>1,000,000,000</b>	<b>9,500,000,000</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	101.85811	10.75000	101.82882			0.00	0	0
<b>Total TN40/R214 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN40/R214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 25/11/2020 Spot Bond			10.00000	102.18800	10.00000	102.16100			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				101.52505		101.50327			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 30/11/2020 Spot Bond			8.79500	101.56600	8.82500	101.48823			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				99.95369		99.93039			0.00	0	0

Contract Details	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			8.09000	102.79773	8.09000	102.79773				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				99.95369		99.93039				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			7.89000	103.20567	7.89000	103.20567				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				99.95017		99.92513				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				99.94881		99.92310				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				99.94312		99.91460				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				99.94095		99.91137				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				99.92689		99.89041				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				99.92689		99.89041				0.00	0	0
<b>Total TRA2D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2020 Spot Bond				100.64093		100.61702				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				100.65767		100.63317				0.00	0	0
<b>Total TRA3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2022 Spot Bond			9.41000	99.41160	9.44500	99.27442				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
TRA3A4 On 14/05/2019 Spot Bond				100.58523		100.56333				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>
TRA3A5 On 14/11/2020 Spot Bond				100.63715		100.61338				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>
TRA3A6 On 14/11/2022 Spot Bond				100.65163		100.62734				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>
TRA3A7 On 14/11/2022 Spot Bond				100.76627		100.73786				0.00	0	0
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3B1 On 14/11/2022 Spot Bond				100.75045		100.72261				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				99.95953		99.93666				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				100.12406		100.10139				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				99.95306		99.92936				0.00	0	0
<b>Total TRAC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRAC2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD1 On 14/06/2019 Spot Bond				100.62754		100.60366				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				100.96746		100.93715				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				101.31311		101.28481				0.00	0	0
<b>Total TUHF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TUHF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC28 On 09/10/2019 Spot Bond				101.27007		101.27007				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total TWC281 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC281</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC28 On 14/01/2019 Spot Bond				101.22910		101.22910			0.00	0	0
<b>Total TWC282 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC282</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC28 On 21/01/2019 Spot Bond				101.10737		101.10737			0.00	0	0
<b>Total TWC283 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC283</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC28 On 24/01/2019 Spot Bond				100.98433		100.98433			0.00	0	0
<b>Total TWC284 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC284</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC28 On 30/01/2019 Spot Bond				100.88085		100.88085			0.00	2,400,000,000	600,000,000
<b>Total TWC285 SPOT</b>									<b>0.00</b>	<b>2,400,000,000</b>	<b>600,000,000</b>
<b>Total For TWC285</b>									<b>0.00</b>	<b>2,400,000,000</b>	<b>600,000,000</b>
TWC28 On 14/02/2019 Spot Bond				100.55235		100.55235			0.00	0	0
<b>Total TWC286 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC286</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC28 On 27/02/2019 Spot Bond				100.29181		100.29181			0.00	0	5,000,000,000
<b>Total TWC287 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For TWC287</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
TWC28 On 07/03/2019 Spot Bond				100.12493	100.00000	100.00000			0.00	22,500,000,000	22,500,000,000
<b>Total TWC288 SPOT</b>									<b>0.00</b>	<b>22,500,000,000</b>	<b>22,500,000,000</b>
<b>Total For TWC288</b>									<b>0.00</b>	<b>22,500,000,000</b>	<b>22,500,000,000</b>
UG21 On 02/03/2021 Spot Bond			8.96300	106.38561	8.99300	106.29917			0.00	0	0
<b>Total UG21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UG21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
UG26 On 09/03/2026 Spot Bond			10.93000	104.76701	10.95500	104.61182		10,435,964,000,000.00		954,800,000	238,700,000
<b>Total UG26 SPOT</b>								<b>10,435,964,000,000.00</b>		<b>954,800,000</b>	<b>238,700,000</b>
<b>Total For UG26</b>								<b>10,435,964,000,000.00</b>		<b>954,800,000</b>	<b>238,700,000</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
<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>
VCJA3U On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VCJA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VCPB6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VJB06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC24 On 20/02/2019 Spot Bond				100.47205		100.44920				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>
VKC28 On 05/03/2019 Spot Bond				100.27636		100.27636				0.00	0	0
<b>Total VKC28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE07 On 08/06/2020 Spot Bond				100.04501		100.02264				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				101.88304		101.85938				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				102.03719		102.01433				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				101.57023		101.54616				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				101.22396		101.19988				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				101.07797		101.05430				0.00	0	0
<b>Total VKE12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE13 On 27/08/2021 Spot Bond				100.36182		100.33758				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VKE13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE14 On 27/08/2023 Spot Bond				100.40359		100.37909				0.00	0	0
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VPB06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPB07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPB08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPB09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR714L On 25/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR714U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR714U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR837L On 18/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR837U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR837U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR838L On 25/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR838U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR838U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR839L On 28/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR839U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR839U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR840L On 28/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR840U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR840U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VRI712 On 11/12/2018 Spot Bond					0.00000	100.00000				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				101.80992		101.78736				0.00	0	0
<b>Total WHL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL02 On 02/10/2021 Spot Bond				101.62870		101.60568				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total WHL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL03 On 02/10/2023 Spot Bond				101.66559		101.64204				0.00	774,000,000	193,500,000
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>774,000,000</b>	<b>193,500,000</b>
<b>Total For WHL03</b>										<b>0.00</b>	<b>774,000,000</b>	<b>193,500,000</b>
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WRS2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WRS2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP3 On 28/05/2019 Spot Bond			6.75000	101.36936	6.76500	101.34439				0.00	0	0
<b>Total WSP3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP4 On 28/05/2020 Spot Bond			6.78000	103.38261	6.83000	103.29354				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			8.01000	102.51425	8.04000	102.42521				0.00	0	0
<b>Total WSP5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP5/f On 28/05/2021 Spot Bond			100.00000	21.65206	100.00000	21.60360				0.00	0	0
<b>Total WSP5/R203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP5/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
Z083 On 30/09/2019 Spot Bond			6.13500	95.29030	6.15000	95.26329				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>65,836,554,027,918,000.006,215,911,648,400</b>	<b>503,235,178,022</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for SPOT :</b>									65,836,554,027,918,000.00	215,911,648,400	503,235,178,022
<b>Total Futures</b>									65 836 554 096 284 100.00	215,911,649,147	503,236,022,733
<b>Total Options</b>									0.00	0	137,620
<b>Grand Total:</b>									65,836,554,096,284,100.00	215,911,649,147	503,236,160,353