



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/04/2019

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/05/2019 Bond Future			10.75183	77.54074	10.74794	77.56394			0.00	0	350
ES33 On 01/08/2019 Bond Future			10.85330	78.97645	10.84924	79.00027			0.00	0	0
ES33 On 07/11/2019 Bond Future			10.95930	76.81728	10.95505	76.84179			0.00	0	0
ES33 On 06/02/2020 Bond Future			11.05490	78.34843	11.05048	78.37352			0.00	0	0
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>350</b>
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>	<b>350</b>
ES42 On 02/05/2019 Bond Future			11.01649	79.37465	11.01764	79.36679			0.00	0	4,919
ES42 On 01/08/2019 Bond Future			11.11615	80.84431	11.11730	80.83658			0.00	0	0
ES42 On 07/11/2019 Bond Future			11.22033	78.25338	11.22150	78.24564			0.00	0	0
ES42 On 06/02/2020 Bond Future			11.31066	79.81348	11.31184	79.80579			0.00	0	0
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>	<b>4,919</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>4,919</b>
I2025 On 02/05/2019 Bond Future			134.09500	134.09500	133.79425	133.79425			0.00	0	685
I2025 On 01/08/2019 Bond Future			135.17518	135.17518	134.86918	134.86918			0.00	0	0
I2025 On 07/11/2019 Bond Future			138.01086	138.01086	137.69869	137.69869			0.00	0	0
I2025 On 06/02/2020 Bond Future			139.32183	139.32183	139.00365	139.00365			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>685</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>685</b>
I2029	On	02/05/2019	Bond Future			100.44531	100.44531	100.10527	100.10527			0.00	0	2,954
I2029	On	01/08/2019	Bond Future			102.32995	102.32995	101.98383	101.98383			0.00	0	1,349
I2029	On	07/11/2019	Bond Future			103.38515	103.38515	103.03198	103.03198			0.00	0	0
I2029	On	06/02/2020	Bond Future			105.46838	105.46838	105.10826	105.10826			0.00	0	0
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,303</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>4,303</b>
I2033	On	02/05/2019	Bond Future			101.91017	101.91017	101.92751	101.92751			0.00	0	6,090
I2033	On	01/08/2019	Bond Future			103.82241	103.82241	103.84041	103.84041			0.00	0	0
I2033	On	07/11/2019	Bond Future			104.83385	104.83385	104.85241	104.85241			0.00	0	0
I2033	On	06/02/2020	Bond Future			106.94621	106.94621	106.96534	106.96534			0.00	0	0
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,090</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>6,090</b>
I2038	On	02/05/2019	Bond Future			120.62093	120.62093	120.55237	120.55237			0.00	0	10,413
I2038	On	01/08/2019	Bond Future			121.26884	121.26884	121.19922	121.19922			0.00	0	3,015
I2038	On	07/11/2019	Bond Future			123.81279	123.81279	123.74211	123.74211			0.00	0	0
I2038	On	06/02/2020	Bond Future			124.65419	124.65419	124.58203	124.58203			0.00	0	0
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>13,428</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>13,428</b>
I2046	On	02/05/2019	Bond Future			111.99381	111.99381	112.01235	112.01235			0.00	0	11,464
I2046	On	01/08/2019	Bond Future			114.09507	114.09507	114.11451	114.11451			0.00	0	4,018
I2046	On	07/11/2019	Bond Future			114.77361	114.77361	114.79359	114.79359			0.00	0	0
I2046	On	06/02/2020	Bond Future			117.08641	117.08641	117.10695	117.10695			0.00	0	0
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>15,482</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>15,482</b>
I2050	On	02/05/2019	Bond Future			117.93645	117.93645	117.23539	117.23539			0.00	0	10,666
I2050	On	01/08/2019	Bond Future			118.35813	118.35813	117.64422	117.64422			0.00	0	2,630
I2050	On	07/11/2019	Bond Future			120.84099	120.84099	120.11238	120.11238			0.00	0	0
I2050	On	06/02/2020	Bond Future			121.43899	121.43899	120.69602	120.69602			0.00	0	0
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>13,296</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>13,296</b>
R186	On	02/05/2019	Bond Future			8.46676	115.18404	8.48759	115.06056		6.15	577,763,144.64	5,016	97,778
R186	On	01/08/2019	Bond Future			8.51307	112.01780	8.53485	111.89237		6.34	0.00	0	1,056
R186	On	07/11/2019	Bond Future			8.55010	114.33938	8.57300	114.21156		6.29	0.00	0	0
R186	On	06/02/2020	Bond Future			8.57272	111.30887	8.59673	111.17873			0.00	0	0
<b>Total R186 Future</b>												<b>577,763,144.64</b>	<b>5,016</b>	<b>98,834</b>
R186	On	02/05/2019	Bond Future	9.05	Call			3,290.87000	3,290.87	3,402,860	6.70	0.00	0	0

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	9.05	Put			23.12000	0.02312	11,630	6.70	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.90	Call			2,474.41000	2.47441	2,571,230	6.52	0.00	0	0
R186	On	02/05/2019	Bond Future	8.90	Put			65.85000	0.06585	39,190	6.52	0.00	0	4,000
R186	On	02/05/2019	Bond Future	9.25	Put			4.99000	0.00499	1,950	6.94	0.00	0	0
R186	On	02/05/2019	Bond Future	9.25	Call			4,404.65000	4.40465	4,525,090	6.94	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.65	Put			298.28000	0.29828	223,030	6.27	0.00	0	4,100
R186	On	02/05/2019	Bond Future	8.65	Call			1,254.97000	1.25497	1,303,200	6.27	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.80	Put			124.79000	0.12479	82,020	6.41	0.00	0	0
R186	On	02/05/2019	Bond Future	8.80	Call			1,955.60000	1.95560	2,036,310	6.41	0.00	0	7,500
R186	On	02/05/2019	Bond Future	9.00	Put			33.11000	0.03311	17,650	6.64	0.00	0	7,500
R186	On	02/05/2019	Bond Future	9.00	Call			3,015.45000	3.01545	3,123,470	6.64	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.75	Call			7,162.47000	7.16247	7,285,930	7.21	0.00	0	0
R186	On	02/05/2019	Bond Future	9.75	Put			0.03000	0.00003	0,010	7.21	0.00	0	7,000
R186	On	02/05/2019	Bond Future	10.02	Call			8,615.53000	8.61553	8,739,010	7.21	0.00	0	0
R186	On	02/05/2019	Bond Future	10.02	Put			0.00000	0.00000	0,000	7.21	0.00	0	3,250
R186	On	02/05/2019	Bond Future	9.20	Put			7.42000	0.00742	3,090	6.88	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Call			4,125.56000	4.12556	4,244,710	6.88	0.00	0	90
R186	On	02/05/2019	Bond Future	8.62	Put			349.70000	0.34970	267,410	6.25	0.00	0	0
R186	On	02/05/2019	Bond Future	8.62	Call			1,130.48000	1.13048	1,171,670	6.25	0.00	0	90
R186	On	02/05/2019	Bond Future	8.50	Put			624.51000	0.62451	515,950	6.15	0.00	0	0
R186	On	02/05/2019	Bond Future	8.50	Call			697.99000	0.69799	712,910	6.15	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.30	Put			3.30000	0.00330	1,200	6.99	0.00	0	0
R186	On	02/05/2019	Bond Future	9.30	Call			4,683.52000	4.68352	4,804,900	6.99	0.00	0	200
R186	On	02/05/2019	Bond Future	10.07	Call			8,881.70000	8.88170	9,005,180	7.21	0.00	0	0
R186	On	02/05/2019	Bond Future	10.07	Put			0.00000	0.00000	0,000	7.21	0.00	0	200
R186	On	02/05/2019	Bond Future	9.96	Call			8,294.93000	8.29493	8,418,410	7.21	0.00	0	0
R186	On	02/05/2019	Bond Future	9.96	Put			0.00000	0.00000	0,000	7.21	0.00	0	90
R186	On	02/05/2019	Bond Future	9.03	Call			3,180.43000	3.18043	3,290,950	6.68	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			26.72000	0.02672	13,760	6.68	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			3,070.34000	3.07034	3,179,230	6.65	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			30.84000	0.03084	16,250	6.65	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Put			225.96000	0.22596	162,320	6.31	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Call			1,475.03000	1.47503	1,534,870	6.31	0.00	0	200
R186	On	02/05/2019	Bond Future	9.02	Call			3,125.33000	3.12533	3,235,060	6.66	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			28.71000	0.02871	14,960	6.66	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Call			5,717.86000	5.71786	5,819,730	7.38	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			231.59000	0.23159	208,030	7.38	0.00	0	0
R186	On	01/08/2019	Bond Future	9.22	Call			4,280.81000	4.28081	4,369,400	7.04	0.00	0	0
R186	On	01/08/2019	Bond Future	9.22	Put			427.11000	0.42711	390,270	7.04	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Call			5,765.74000	5.76574	5,868,060	7.38	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			225.61000	0.22561	202,500	7.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/08/2019	Bond Future	9.54	Call			5,813.71000	5.81371	5,916,480	7.38	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			219.76000	0.21976	197,100	7.38	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Call			8,492.70000	8.49270	8,611,600	7.38	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Put			44.88000	0.04488	38,350	7.38	0.00	0	6,000
R186	On	01/08/2019	Bond Future	8.38	Put			2,039.19000	2.03919	1,945,990	6.27	0.00	0	0
R186	On	01/08/2019	Bond Future	8.38	Call			1,143.40000	1.14340	1,175,630	6.27	0.00	0	0
R186	On	01/08/2019	Bond Future	8.70	Put			1,161.23000	1.16123	1,091,050	6.48	0.00	0	4,150
R186	On	01/08/2019	Bond Future	8.70	Call			2,106.39000	2.10639	2,161,640	6.48	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Put			2,318.25000	2.31825	2,219,910	6.23	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call			955.99000	0.95599	983,080	6.23	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.05	Put			595.51000	0.59551	549,170	6.84	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Call			3,509.46000	3.50946	3,588,550	6.84	0.00	0	6,000
R186	On	07/11/2019	Bond Future	8.95	Put			1,399.87000	1.39987	1,340,420	6.70	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Put			1,416.49000	1.41649	1,356,580	6.69	0.00	0	0
R186	On	07/11/2019	Bond Future	8.73	Call			2,683.03000	2.68303	2,740,950	6.47	0.00	0	0
R186	On	07/11/2019	Bond Future	8.73	Put			1,811.85000	1.81185	1,741,950	6.47	0.00	0	5,000
R186	On	07/11/2019	Bond Future	8.23	Put			3,224.69000	3.22469	3,129,900	6.09	0.00	0	0
R186	On	07/11/2019	Bond Future	8.23	Call			1,290.08000	1.29008	1,323,110	6.09	0.00	0	5,000
R186	On	07/11/2019	Bond Future	8.95	Call			3,476.92000	3.47692	3,545,290	6.70	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Call			3,514.90000	3.51490	3,583,720	6.72	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Put			1,383.44000	1.38344	1,324,440	6.72	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Call			3,439.11000	3.43911	3,507,020	6.69	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Call			0.00000	0.00000	0,000		0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Put			144.90000	0.14490	14,760		0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Call			0.00000	0.00000	0,000		0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Put			253.47000	0.25347	123,330		0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Call			0.00000	0.00000	0,000		0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Put			199.17000	0.19917	69,030		0.00	0	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>90,120</b>
<b>Total For R186</b>												<b>577,763,144.64</b>	<b>5,016</b>	<b>188,954</b>
R197	On	02/05/2019	Bond Future			301.84356	301.84356	301.89796	301.89796			0.00	0	2,500
R197	On	01/08/2019	Bond Future			300.05691	300.05691	300.11331	300.11331			0.00	0	1,400
R197	On	07/11/2019	Bond Future			306.35146	306.35146	306.40960	306.40960			0.00	0	0
R197	On	06/02/2020	Bond Future			304.87692	304.87692	304.93679	304.93679			0.00	0	0
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>3,900</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>3,900</b>
R202	On	02/05/2019	Bond Future			232.32974	232.32974	232.36902	232.36902			0.00	0	8,717
R202	On	01/08/2019	Bond Future			232.73179	232.73179	232.77244	232.77244			0.00	0	2,037
R202	On	07/11/2019	Bond Future			237.61380	237.61380	237.65588	237.65588			0.00	0	0
R202	On	06/02/2020	Bond Future			238.33967	238.33967	238.38297	238.38297			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R202 Future</b>									<b>0.00</b>	<b>0</b>	<b>10,754</b>
<b>Total For R202</b>									<b>0.00</b>	<b>0</b>	<b>10,754</b>
R2023 On 02/05/2019 Bond Future			7.61433	101.85723	7.62473	101.82324		2.74	291,209,820.57	2,859	62,330
R2023 On 01/08/2019 Bond Future			7.61881	103.74317	7.62994	103.70888		2.78	270,769,673.70	2,610	2,610
R2023 On 07/11/2019 Bond Future			7.60607	101.95846	7.61816	101.92366		3.07	0.00	0	0
R2023 On 06/02/2020 Bond Future			7.56862	103.99034	7.58178	103.95501			0.00	0	0
<b>Total R2023 Future</b>									<b>561,979,494.27</b>	<b>5,469</b>	<b>64,940</b>
R2023 On 02/05/2019 Bond Future	8.46	Call			2,685.49000	2,685.49	2,718,840	4.21	0.00	0	0
R2023 On 02/05/2019 Bond Future	8.46	Put			1.02000	0.00102	0,380	4.21	0.00	0	0
R2023 On 02/05/2019 Bond Future	8.44	Call			2,622.39000	2,622.39	2,655,660	4.18	0.00	0	0
R2023 On 02/05/2019 Bond Future	8.44	Put			1.16000	0.00116	0,440	4.18	0.00	0	0
R2023 On 02/05/2019 Bond Future	8.45	Call			2,653.93000	2,653.93	2,687,250	4.19	0.00	0	0
R2023 On 02/05/2019 Bond Future	8.45	Put			1.08000	0.00108	0,410	4.19	0.00	0	0
R2023 On 01/08/2019 Bond Future	8.94	Call			3,967.49000	3,967.49	3,998,550	3.85	0.00	0	0
R2023 On 01/08/2019 Bond Future	8.94	Put			29.05000	0.02905	25,820	3.85	0.00	0	0
R2023 On 01/08/2019 Bond Future	8.95	Call			3,995.81000	3,995.81	4,026,960	3.85	0.00	0	0
R2023 On 01/08/2019 Bond Future	8.95	Put			28.04000	0.02804	24,900	3.85	0.00	0	0
R2023 On 01/08/2019 Bond Future	8.93	Call			3,939.20000	3,939.20	3,970,170	3.85	0.00	0	0
R2023 On 01/08/2019 Bond Future	8.93	Put			30.09000	0.03009	26,770	3.85	0.00	0	0
R2023 On 07/11/2019 Bond Future	8.00	Call			1,701.33000	1,701.33	1,717,450	3.49	0.00	0	0
R2023 On 07/11/2019 Bond Future	8.00	Put			609.86000	0.60986	591,180	3.49	0.00	0	0
R2023 On 07/11/2019 Bond Future	7.98	Call			1,659.05000	1,659.05	1,674,900	3.47	0.00	0	0
R2023 On 07/11/2019 Bond Future	7.98	Put			624.38000	0.62438	605,430	3.47	0.00	0	0
R2023 On 07/11/2019 Bond Future	7.99	Call			1,680.00000	1,680.00	1,695,990	3.48	0.00	0	0
R2023 On 07/11/2019 Bond Future	7.99	Put			616.93000	0.61693	598,120	3.48	0.00	0	0
R2023 On 06/02/2020 Bond Future	7.53	Put			139.10000	0.13910	103,770		0.00	0	0
R2023 On 06/02/2020 Bond Future	7.54	Call			0.00000	0.00000	0,000		0.00	0	0
R2023 On 06/02/2020 Bond Future	7.54	Put			112.21000	0.11221	76,880		0.00	0	0
R2023 On 06/02/2020 Bond Future	7.52	Call			0.00000	0.00000	0,000		0.00	0	0
R2023 On 06/02/2020 Bond Future	7.52	Put			165.99000	0.16599	130,660		0.00	0	0
R2023 On 06/02/2020 Bond Future	7.53	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2023 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>									<b>561,979,494.27</b>	<b>5,469</b>	<b>64,940</b>
R2030 On 02/05/2019 Bond Future			9.03343	95.09063	9.04927	94.98832		8.63	19,018,126.00	200	43,907
R2030 On 01/08/2019 Bond Future			9.09190	92.84638	9.10829	92.74251		8.93	0.00	0	0
R2030 On 07/11/2019 Bond Future			9.14000	94.77094	9.15702	94.66507		8.92	0.00	0	0
R2030 On 06/02/2020 Bond Future			9.17767	92.65000	9.19531	92.54219			0.00	0	0
<b>Total R2030 Future</b>									<b>19,018,126.00</b>	<b>200</b>	<b>43,907</b>
R2030 On 02/05/2019 Bond Future	10.20	Call			7,047.08000	7,047.08	7,149,140	10.14	0.00	0	0
R2030 On 02/05/2019 Bond Future	10.20	Put			0.34000	0.00034	0,090	10.14	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	02/05/2019	Bond Future	9.41	Call			2,419.91000	2.41991	2,480,280	9.21	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			130.05000	0.13005	88,110	9.21	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Call			2,310.44000	2.31044	2,367,430	9.17	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			145.55000	0.14555	100,230	9.17	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Put			1,341.03000	1.34103	1,218,300	8.52	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Call			370.90000	0.37090	350,480	8.52	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Call			2,364.99000	2.36499	2,423,690	9.19	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Put			137.59000	0.13759	93,980	9.19	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Put			5,228.75000	5.22875	5,126,310	8.13	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Call			257.02000	0.25702	258,450	8.13	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	9.22	Call			2,236.12000	2.23612	2,270,780	9.17	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.69	Call			4,271.57000	4.27157	4,331,810	9.91	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			455.66000	0.45566	422,270	10.31	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			5,310.10000	5.31010	5,379,760	10.27	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.68	Put			695.40000	0.69540	651,280	9.89	0.00	0	4,800
R2030	On	01/08/2019	Bond Future	9.15	Put			1,723.42000	1.72342	1,650,200	9.09	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.15	Call			1,987.06000	1.98706	2,017,710	9.09	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	9.22	Put			1,532.28000	1.53228	1,463,070	9.17	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Call			5,360.80000	5.36080	5,430,870	10.29	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Put			463.87000	0.46387	430,070	10.29	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.69	Put			683.29000	0.68329	639,660	9.91	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	8.77	Put			3,089.21000	3.08921	2,997,380	8.70	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.77	Call			913.65000	0.91365	925,690	8.70	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Call			5,411.46000	5.41146	5,481,940	10.31	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.27	Put			1,408.15000	1.40815	1,341,830	9.23	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.27	Call			2,424.72000	2.42472	2,462,270	9.23	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.68	Call			4,223.58000	4.22358	4,283,330	9.89	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Put			472.10000	0.47210	437,890	10.27	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.67	Put			3,539.44000	3.53944	3,444,050	8.58	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.67	Call			707.83000	0.70783	716,310	8.58	0.00	0	5,400
R2030	On	07/11/2019	Bond Future	9.48	Put			1,716.96000	1.71696	1,660,730	9.15	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Call			3,735.39000	3.73539	3,785,430	9.16	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Put			1,696.00000	1.69600	1,640,170	9.16	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Call			3,656.72000	3.65672	3,705,960	9.14	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Put			1,738.13000	1.73813	1,681,500	9.14	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.48	Call			3,695.97000	3.69597	3,745,610	9.15	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Put			338.58000	0.33858	230,770		0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Put			277.24000	0.27724	169,430		0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	06/02/2020	Bond Future	9.16	Put			215.96000	0.21596	108,150		0.00	0	0
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>34,050</b>
<b>Total For R2030</b>												<b>19,018,126.00</b>	<b>200</b>	<b>77,957</b>
R2032	On	02/05/2019	Bond Future			9.26797	93.24905	9.27873	93.17333		9.79	0.00	0	42,003
R2032	On	01/08/2019	Bond Future			9.32516	94.97560	9.33624	94.89882		9.72	0.00	0	0
R2032	On	07/11/2019	Bond Future			9.37941	92.78135	9.39088	92.70313		10.13	0.00	0	0
R2032	On	06/02/2020	Bond Future			9.42235	94.63069	9.43420	94.55104			0.00	0	0
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>	<b>42,003</b>
R2032	On	02/05/2019	Bond Future	9.62	Call			2,525.97000	2.52597	2,554,350	10.40	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			168.31000	0.16831	120,970	10.40	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			2,584.87000	2.58487	2,614,910	10.42	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			159.40000	0.15940	113,720	10.42	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			2,467.36000	2.46736	2,494,080	10.37	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Put			177.59000	0.17759	128,590	10.37	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			5,656.00000	5.65600	5,699,170	11.12	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			570.62000	0.57062	537,010	11.12	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			5,710.26000	5.71026	5,753,800	11.14	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Put			560.93000	0.56093	527,690	11.14	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			5,601.82000	5.60182	5,644,640	11.10	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			580.46000	0.58046	546,500	11.10	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Call			4,058.11000	4.05811	4,088,070	10.35	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Put			1,918.45000	1.91845	1,870,190	10.35	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Call			4,100.57000	4.10057	4,130,830	10.36	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Put			1,894.98000	1.89498	1,847,020	10.36	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Call			4,015.58000	4.01558	4,045,220	10.34	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Put			1,941.91000	1.94191	1,893,330	10.34	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			297.58000	0.29758	217,930		0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			230.14000	0.23014	150,490		0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Put			365.09000	0.36509	285,440		0.00	0	0
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>												<b>0.00</b>	<b>0</b>	<b>42,003</b>
R2035	On	02/05/2019	Bond Future			9.49318	96.60618	9.48884	96.64007		10.55	562,344,573.78	5,821	61,969
R2035	On	01/08/2019	Bond Future			9.55175	98.39492	9.54723	98.42973		10.49	0.00	0	0
R2035	On	07/11/2019	Bond Future			9.61099	95.92835	9.60629	95.96404		10.99	0.00	0	0
R2035	On	06/02/2020	Bond Future			9.66139	97.84022	9.65651	97.87679			0.00	0	0
<b>Total R2035 Future</b>												<b>562,344,573.78</b>	<b>5,821</b>	<b>61,969</b>
R2035	On	02/05/2019	Bond Future	9.74	Call			2,231.49000	2.23149	2,149,880	10.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	02/05/2019	Bond Future	9.74	Put			299.48000	0.29948	251,760	10.93	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			2,291.96000	2.29196	2,211,400	10.94	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			284.23000	0.28423	237,560	10.94	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			2,171.54000	2.17154	2,088,900	10.91	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Put			315.34000	0.31534	266,590	10.91	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Call			5,782.30000	5.78230	5,730,200	11.76	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			731.02000	0.73102	713,730	11.76	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			5,841.10000	5.84110	5,789,070	11.78	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			718.84000	0.71884	701,620	11.78	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			5,723.77000	5.72377	5,671,600	11.74	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			743.56000	0.74356	726,200	11.74	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Put			2,391.83000	2.39183	2,382,740	11.46	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Call			4,410.76000	4.41076	4,365,900	11.47	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Put			2,365.05000	2.36505	2,355,880	11.47	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Call			4,458.04000	4.45804	4,413,080	11.49	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Put			2,338.83000	2.33883	2,329,560	11.49	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Call			4,363.96000	4.36396	4,319,180	11.46	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Put			500.56000	0.50056	537,130		0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Put			425.05000	0.42505	461,620		0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			349.63000	0.34963	386,200		0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2035</b>												<b>562,344,573.78</b>	<b>5,821</b>	<b>61,969</b>
R2037	On	02/05/2019	Bond Future			9.57904	93.10791	9.57475	93.14167		11.12	0.00	0	51,935
R2037	On	01/08/2019	Bond Future			9.64169	90.57669	9.63723	90.61132		11.59	0.00	0	0
R2037	On	07/11/2019	Bond Future			9.69659	92.45424	9.69195	92.48983		11.61	0.00	0	0
R2037	On	06/02/2020	Bond Future			9.74244	90.03659	9.73764	90.07301			0.00	0	0
<b>Total R2037 Future</b>												<b>0.00</b>	<b>0</b>	<b>51,935</b>
R2037	On	02/05/2019	Bond Future	9.79	Put			380.36000	0.38036	326,750	11.62	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			2,109.52000	2.10952	2,023,050	11.64	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Put			362.55000	0.36255	309,840	11.64	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			2,168.85000	2.16885	2,083,310	11.67	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			345.51000	0.34551	293,730	11.67	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			2,050.86000	2.05086	1,963,490	11.62	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Call			5,738.81000	5.73881	5,685,750	13.15	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			805.73000	0.80573	787,300	13.15	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			5,796.87000	5.79687	5,743,880	13.17	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			792.53000	0.79253	774,170	13.17	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	01/08/2019	Bond Future	10.29	Call			5,680.73000	5.68073	5,627,600	13.12	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			818.99000	0.81899	800,490	13.12	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Call			4,384.37000	4.38437	4,339,650	11.86	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Put			2,362.43000	2.36243	2,353,300	11.86	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Call			4,430.67000	4.43067	4,385,860	11.87	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Put			2,334.63000	2.33463	2,325,410	11.87	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Call			4,338.27000	4.33827	4,293,630	11.85	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Put			2,390.52000	2.39052	2,381,470	11.85	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Put			515.52000	0.51552	551,940		0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			439.03000	0.43903	475,450		0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Put			592.11000	0.59211	628,530		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>51,935</b>
R2040	On	02/05/2019	Bond Future			9.65393	96.54559	9.65467	96.53931		11.53	13,902,564.96	144	23,777
R2040	On	01/08/2019	Bond Future			9.71622	93.82771	9.71694	93.82168		12.04	0.00	0	0
R2040	On	07/11/2019	Bond Future			9.77106	95.77269	9.77178	95.76673		12.08	0.00	0	0
R2040	On	06/02/2020	Bond Future			9.81708	93.17059	9.81781	93.16461			0.00	0	0
<b>Total R2040 Future</b>												<b>13,902,564.96</b>	<b>144</b>	<b>23,777</b>
R2040	On	02/05/2019	Bond Future	9.88	Put			366.33000	0.36633	302,920	11.75	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.60	Put			1,269.32000	1.26932	1,187,560	11.28	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.60	Call			803.83000	0.80383	728,350	11.28	0.00	0	1,150
R2040	On	02/05/2019	Bond Future	10.15	Put			81.82000	0.08182	55,980	12.31	0.00	0	880
R2040	On	02/05/2019	Bond Future	10.15	Call			4,137.88000	4.13788	4,118,320	12.31	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.65	Put			1,044.80000	1.04480	961,680	11.37	0.00	0	880
R2040	On	02/05/2019	Bond Future	9.90	Call			2,375.16000	2.37516	2,321,000	11.79	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Put			330.54000	0.33054	270,100	11.79	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			2,246.93000	2.24693	2,189,800	11.75	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.65	Call			1,005.18000	1.00518	928,340	11.37	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Put			60.59000	0.06059	39,780	12.43	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Call			4,510.47000	4.51047	4,495,940	12.43	0.00	0	1,150
R2040	On	02/05/2019	Bond Future	9.89	Call			2,310.72000	2.31072	2,255,060	11.77	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			348.05000	0.34805	286,110	11.77	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Put			806.98000	0.80698	779,560	13.26	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			5,982.46000	5.98246	5,960,660	13.21	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Put			834.75000	0.83475	806,920	13.21	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Call			6,044.84000	6.04484	6,023,240	13.23	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			820.68000	0.82068	793,050	13.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	01/08/2019	Bond Future	10.38	Call			6,107.47000	6.10747	6,086,080	13.26	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Call			4,805.77000	4.80577	4,784,630	12.48	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Put			2,546.61000	2.54661	2,519,510	12.48	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Call			4,704.16000	4.70416	4,682,910	12.44	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Put			2,604.48000	2.60448	2,577,270	12.44	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Call			4,754.87000	4.75487	4,733,680	12.46	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Put			2,575.39000	2.57539	2,548,240	12.46	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			475.64000	0.47564	469,660		0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Put			641.08000	0.64108	635,100		0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Put			558.30000	0.55830	552,320		0.00	0	0
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>4,060</b>
<b>Total For R2040</b>												<b>13,902,564.96</b>	<b>144</b>	<b>27,837</b>
R2044	On	02/05/2019	Bond Future			9.67333	93.67216	9.67404	93.66601		12.14	0.00	0	38,044
R2044	On	01/08/2019	Bond Future			9.73292	91.02621	9.73362	91.02022		12.69	0.00	0	0
R2044	On	07/11/2019	Bond Future			9.78534	92.91306	9.78603	92.90721		12.76	0.00	0	0
R2044	On	06/02/2020	Bond Future			9.82926	90.37930	9.82995	90.37350			0.00	0	0
<b>Total R2044 Future</b>												<b>0.00</b>	<b>0</b>	<b>38,044</b>
R2044	On	02/05/2019	Bond Future	9.91	Call			2,364.14000	2.36414	2,306,890	12.43	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Put			356.82000	0.35682	293,420	12.43	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Call			2,429.70000	2.42970	2,373,980	12.45	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Put			338.95000	0.33895	277,080	12.45	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Call			2,299.21000	2.29921	2,240,460	12.41	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Put			375.46000	0.37546	310,560	12.41	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Put			4,434.02000	4.43402	4,401,210	11.97	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Call			6,185.49000	6.18549	6,163,200	13.99	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Put			841.92000	0.84192	813,640	13.99	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Call			6,248.68000	6.24868	6,226,600	14.02	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Put			827.83000	0.82783	799,760	14.02	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Call			6,122.26000	6.12226	6,099,770	13.97	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Call			1,137.77000	1.13777	1,110,950	11.97	0.00	0	100
R2044	On	01/08/2019	Bond Future	9.86	Put			2,060.36000	2.06036	2,023,510	12.87	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.86	Call			3,132.11000	3.13211	3,101,250	12.87	0.00	0	100
R2044	On	01/08/2019	Bond Future	10.53	Call			7,080.65000	7.08065	7,061,260	14.34	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Put			856.10000	0.85610	827,620	13.97	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.53	Put			665.76000	0.66576	640,380	14.34	0.00	0	100
R2044	On	07/11/2019	Bond Future	10.06	Call			4,900.87000	4.90087	4,879,010	13.19	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.06	Put			2,627.04000	2.62704	2,599,330	13.19	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044 On 07/11/2019 Bond Future	10.07	Call			4,952.81000	4.95281	4,931,000	13.21	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.07	Put			2,597.79000	2.59779	2,570,130	13.21	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.05	Call			4,849.39000	4.84939	4,827,480	13.17	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.05	Put			2,656.87000	2.65687	2,629,110	13.17	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.76	Put			590.77000	0.59077	584,970		0.00	0	0
R2044 On 06/02/2020 Bond Future	9.77	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/02/2020 Bond Future	9.77	Put			505.92000	0.50592	500,120		0.00	0	0
R2044 On 06/02/2020 Bond Future	9.78	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/02/2020 Bond Future	9.78	Put			421.20000	0.42120	415,400		0.00	0	0
R2044 On 06/02/2020 Bond Future	9.76	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2044 Option</b>									<b>0.00</b>	<b>0</b>	<b>300</b>
<b>Total For R2044</b>									<b>0.00</b>	<b>0</b>	<b>38,344</b>
R2048 On 02/05/2019 Bond Future			9.62169	93.13739	9.62231	93.13182		12.57	0.00	0	101,201
R2048 On 01/08/2019 Bond Future			9.67375	94.86182	9.67435	94.85649		12.55	0.00	0	100
R2048 On 07/11/2019 Bond Future			9.72622	92.38556	9.72683	92.38019		13.23	0.00	0	0
R2048 On 06/02/2020 Bond Future			9.77084	94.22684	9.77144	94.22160			0.00	0	0
<b>Total R2048 Future</b>									<b>0.00</b>	<b>0</b>	<b>101,301</b>
R2048 On 02/05/2019 Bond Future	9.90	Call			2,759.11000	2.75911	2,702,600	13.43	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.90	Put			320.93000	0.32093	258,850	13.43	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Call			2,829.16000	2.82916	2,774,210	13.45	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Put			305.30000	0.30530	244,780	13.45	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.89	Call			2,689.53000	2.68953	2,631,480	13.40	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.89	Put			337.18000	0.33718	273,560	13.40	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.34	Call			6,432.59000	6.43259	6,409,670	13.72	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.34	Put			829.57000	0.82957	801,320	13.72	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.35	Call			6,498.11000	6.49811	6,475,410	13.74	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.35	Put			815.56000	0.81556	787,530	13.74	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.36	Call			6,563.76000	6.56376	6,541,260	13.77	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.36	Put			801.80000	0.80180	773,970	13.77	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.02	Call			5,134.88000	5.13488	5,112,280	13.61	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.02	Put			2,615.65000	2.61565	2,587,680	13.61	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.03	Call			5,189.13000	5.18913	5,166,580	13.63	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.03	Put			2,586.13000	2.58613	2,558,210	13.63	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.01	Call			5,081.07000	5.08107	5,058,420	13.59	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.01	Put			2,645.76000	2.64576	2,617,740	13.59	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.72	Put			450.83000	0.45083	445,590		0.00	0	0
R2048 On 06/02/2020 Bond Future	9.70	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/02/2020 Bond Future	9.70	Put			627.17000	0.62717	621,930		0.00	0	0
R2048 On 06/02/2020 Bond Future	9.71	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/02/2020 Bond Future	9.71	Put			538.93000	0.53893	533,690		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 06/02/2020 Bond Future	9.72	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2048 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>									<b>0.00</b>	<b>0</b>	<b>101,301</b>
R207 On 02/05/2019 Bond Future			6.69808	102.59551	6.68538	102.60400		0.18	0.00	0	6,013
R207 On 01/08/2019 Bond Future			6.19057	100.85395	6.16998	100.86292		0.17	0.00	0	50
R207 On 07/11/2019 Bond Future			3.77166	102.94420	3.71941	102.95357		0.06	0.00	0	0
<b>Total R207 Future</b>									<b>0.00</b>	<b>0</b>	<b>6,063</b>
R207 On 02/05/2019 Bond Future	7.62	Call			621.33000	0.62133	612,840	0.36	0.00	0	0
R207 On 02/05/2019 Bond Future	7.62	Put			0.00000	0.00000	0,000	0.36	0.00	0	0
R207 On 02/05/2019 Bond Future	7.63	Call			627.94000	0.62794	619,450	0.36	0.00	0	0
R207 On 02/05/2019 Bond Future	7.63	Put			0.00000	0.00000	0,000	0.36	0.00	0	0
R207 On 02/05/2019 Bond Future	7.61	Call			614.71000	0.61471	606,220	0.36	0.00	0	0
R207 On 02/05/2019 Bond Future	7.61	Put			0.00000	0.00000	0,000	0.36	0.00	0	0
R207 On 01/08/2019 Bond Future	7.34	Call			507.27000	0.50727	498,300	0.27	0.00	0	0
R207 On 01/08/2019 Bond Future	7.34	Put			0.01000	0.00001	0,010	0.27	0.00	0	0
R207 On 01/08/2019 Bond Future	7.35	Call			511.58000	0.51158	502,610	0.27	0.00	0	0
R207 On 01/08/2019 Bond Future	7.35	Put			0.01000	0.00001	0,010	0.27	0.00	0	0
R207 On 01/08/2019 Bond Future	7.33	Call			502.96000	0.50296	493,990	0.27	0.00	0	0
R207 On 01/08/2019 Bond Future	7.33	Put			0.02000	0.00002	0,020	0.27	0.00	0	0
R207 On 07/11/2019 Bond Future	2.07	Call			0.00000	0.00000	0,000	0.10	0.00	0	0
R207 On 07/11/2019 Bond Future	2.07	Put			296.67000	0.29667	306,040	0.10	0.00	0	0
R207 On 07/11/2019 Bond Future	2.08	Call			0.00000	0.00000	0,000	0.10	0.00	0	0
R207 On 07/11/2019 Bond Future	2.08	Put			294.87000	0.29487	304,240	0.10	0.00	0	0
R207 On 07/11/2019 Bond Future	2.06	Call			0.00000	0.00000	0,000	0.10	0.00	0	0
R207 On 07/11/2019 Bond Future	2.06	Put			298.48000	0.29848	307,850	0.10	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>6,063</b>
R208 On 02/05/2019 Bond Future			6.78590	100.61036	6.83670	100.52128		0.83	0.00	0	15,592
R208 On 01/08/2019 Bond Future			6.66927	102.47320	6.72794	102.38281		0.88	0.00	0	0
R208 On 07/11/2019 Bond Future			6.43718	101.19101	6.50761	101.09895		0.92	0.00	0	0
R208 On 06/02/2020 Bond Future			6.05911	103.20763	6.14534	103.11391			0.00	0	0
<b>Total R208 Future</b>									<b>0.00</b>	<b>0</b>	<b>15,592</b>
R208 On 02/05/2019 Bond Future	8.03	Put			0.00000	0.00000	0,000	1.16	0.00	0	0
R208 On 02/05/2019 Bond Future	8.04	Call			2,080.12000	2.08012	2,169,200	1.16	0.00	0	0
R208 On 02/05/2019 Bond Future	8.04	Put			0.00000	0.00000	0,000	1.16	0.00	0	0
R208 On 02/05/2019 Bond Future	8.02	Call			2,046.01000	2.04601	2,135,090	1.16	0.00	0	0
R208 On 02/05/2019 Bond Future	8.02	Put			0.00000	0.00000	0,000	1.16	0.00	0	0
R208 On 02/05/2019 Bond Future	8.03	Call			2,063.07000	2.06307	2,152,150	1.16	0.00	0	0
R208 On 01/08/2019 Bond Future	8.15	Call			2,159.41000	2.15941	2,249,270	1.51	0.00	0	0
R208 On 01/08/2019 Bond Future	8.15	Put			1.41000	0.00141	0,880	1.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/08/2019	Bond Future	8.16	Call			2,174.28000	2.17428	2,264,170	1.51	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			1.33000	0.00133	0,830	1.51	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			2,189.16000	2.18916	2,279,070	1.51	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put			1.26000	0.00126	0,780	1.51	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Call			575.85000	0.57585	640,090	1.06	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Put			155.92000	0.15592	128,100	1.06	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Call			586.25000	0.58625	650,900	1.07	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Put			153.34000	0.15334	125,930	1.07	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Call			565.23000	0.56523	629,060	1.06	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Put			158.29000	0.15829	130,060	1.06	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Call			0.00000	0.00000	77,060		0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Put			16.66000	0.01666	0,000		0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Call			0.00000	0.00000	87,920		0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Put			5.80000	0.00580	0,000		0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Call			0.00000	0.00000	66,190		0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Put			27.53000	0.02753	0,000		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>15,592</b>
R209	On	02/05/2019	Bond Future			9.44179	73.92578	9.43738	73.95526		11.95	7,392,578.00	100	99,298
R209	On	01/08/2019	Bond Future			9.49400	75.29455	9.48943	75.32479		11.93	0.00	0	32
R209	On	07/11/2019	Bond Future			9.54384	73.70150	9.53910	73.73253		12.47	0.00	0	0
R209	On	06/02/2020	Bond Future			9.58373	75.17049	9.57883	75.20228			0.00	0	0
<b>Total R209 Future</b>												<b>7,392,578.00</b>	<b>100</b>	<b>99,330</b>
R209	On	02/05/2019	Bond Future	10.50	Call			6,633.64000	6.63364	6,603,300	14.05	0.00	0	0
R209	On	02/05/2019	Bond Future	10.50	Put			1.46000	0.00146	0,600	14.05	0.00	0	11,560
R209	On	02/05/2019	Bond Future	10.71	Call			7,837.52000	7.83752	7,807,910	14.05	0.00	0	0
R209	On	02/05/2019	Bond Future	10.71	Put			0.19000	0.00019	0,060	14.05	0.00	0	760
R209	On	02/05/2019	Bond Future	9.95	Put			60.66000	0.06066	42,760	12.87	0.00	0	0
R209	On	02/05/2019	Bond Future	9.95	Call			3,375.74000	3.37574	3,328,360	12.87	0.00	0	760
R209	On	02/05/2019	Bond Future	9.68	Call			1,867.66000	1.86766	1,796,360	12.27	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			270.66000	0.27066	228,840	12.27	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Put			1,139.49000	1.13949	1,097,240	11.71	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Call			551.62000	0.55162	479,890	11.71	0.00	0	760
R209	On	02/05/2019	Bond Future	9.69	Call			1,918.84000	1.91884	1,848,420	12.29	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			257.11000	0.25711	216,170	12.29	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			1,970.45000	1.97045	1,900,930	12.30	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			244.08000	0.24408	204,040	12.30	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Call			6,421.47000	6.42147	6,378,620	13.90	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Put			387.50000	0.38750	374,890	13.90	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.15	Call			4,841.31000	4.84131	4,796,150	13.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/08/2019	Bond Future	10.15	Put			652.56000	0.65256	637,640	13.17	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Put			2,645.47000	2.64547	2,637,850	11.64	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			630.88000	0.63088	616,080	13.22	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Call			1,375.93000	1.37593	1,338,070	11.64	0.00	0	7,560
R209	On	01/08/2019	Bond Future	9.80	Put			1,177.56000	1.17756	1,162,150	12.40	0.00	0	0
R209	On	01/08/2019	Bond Future	9.80	Call			3,191.91000	3.19191	3,146,260	12.40	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.16	Call			4,891.06000	4.89106	4,845,960	13.19	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			641.63000	0.64163	626,770	13.19	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			4,940.92000	4.94092	4,895,880	13.22	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Call			3,754.09000	3.75409	3,715,260	12.89	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Put			2,073.99000	2.07399	2,066,190	12.89	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Call			3,794.38000	3.79438	3,755,470	12.91	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Put			2,051.01000	2.05101	2,043,130	12.91	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Call			3,834.83000	3.83483	3,795,840	12.93	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Put			2,028.27000	2.02827	2,020,310	12.93	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Put			514.22000	0.51422	546,010		0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			448.70000	0.44870	480,490		0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			0.00000	0.00000	0,000		0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			383.27000	0.38327	415,060		0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>36,520</b>
<b>Total For R209</b>												<b>7,392,578.00</b>	<b>100</b>	<b>135,850</b>
R210	On	02/05/2019	Bond Future			185.38353	185.38353	184.83187	184.83187			0.00	0	2,268
R210	On	01/08/2019	Bond Future			188.86176	188.86176	188.30049	188.30049			0.00	0	695
R210	On	07/11/2019	Bond Future			190.22399	190.22399	189.65113	189.65113			0.00	0	0
R210	On	06/02/2020	Bond Future			194.05727	194.05727	193.47318	193.47318			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,963</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>2,963</b>
R212	On	02/05/2019	Bond Future			157.46569	157.46569	157.41101	157.41101			0.00	0	8,946
R212	On	01/08/2019	Bond Future			158.23247	158.23247	158.17725	158.17725			0.00	0	1,526
R212	On	07/11/2019	Bond Future			161.55193	161.55193	161.49584	161.49584			0.00	0	0
R212	On	06/02/2020	Bond Future			162.56765	162.56765	162.51068	162.51068			0.00	0	0
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>	<b>10,472</b>
<b>Total For R212</b>												<b>0.00</b>	<b>0</b>	<b>10,472</b>
R213	On	02/05/2019	Bond Future			9.15208	85.92921	9.16783	85.82883		9.55	0.00	0	28,739
R213	On	01/08/2019	Bond Future			9.20476	87.52019	9.22101	87.41821		9.50	0.00	0	0
R213	On	07/11/2019	Bond Future			9.25727	85.78010	9.27410	85.67619		9.91	0.00	0	0
R213	On	06/02/2020	Bond Future			9.30060	87.48962	9.31800	87.38383			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>28,739</b>
R213	On	02/05/2019	Bond Future	9.49	Call			2,172.75000	2.17275	2,226,400	9.87	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Put			153.92000	0.15392	107,190	9.87	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Call			2,225.69000	2.22569	2,281,140	9.88	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Put			145.24000	0.14524	100,310	9.88	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Call			2,120.18000	2.12018	2,172,000	9.85	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Put			163.04000	0.16304	114,480	9.85	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Call			5,116.10000	5.11610	5,184,030	10.63	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Put			472.96000	0.47296	438,910	10.63	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Call			5,165.89000	5.16589	5,234,230	10.65	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Put			464.66000	0.46466	431,020	10.65	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Call			5,066.51000	5.06651	5,134,030	10.61	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Put			481.52000	0.48152	447,060	10.61	0.00	0	0
R213	On	07/11/2019	Bond Future	9.59	Call			3,710.84000	3.71084	3,758,340	10.33	0.00	0	0
R213	On	07/11/2019	Bond Future	9.59	Put			1,791.68000	1.79168	1,735,270	10.33	0.00	0	0
R213	On	07/11/2019	Bond Future	9.60	Call			3,750.66000	3.75066	3,798,530	10.35	0.00	0	0
R213	On	07/11/2019	Bond Future	9.60	Put			1,771.71000	1.77171	1,715,670	10.35	0.00	0	0
R213	On	07/11/2019	Bond Future	9.58	Call			3,671.40000	3.67140	3,718,530	10.32	0.00	0	0
R213	On	07/11/2019	Bond Future	9.58	Put			1,812.10000	1.81210	1,755,320	10.32	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Call			0.00000	0.00000	0,000		0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Put			353.33000	0.35333	247,540		0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Call			0.00000	0.00000	0,000		0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Put			292.27000	0.29227	186,480		0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Call			0.00000	0.00000	0,000		0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Put			231.27000	0.23127	125,480		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>28,739</b>
R214	On	02/05/2019	Bond Future			9.63686	72.80958	9.63749	72.80519		12.91	0.00	0	21,077
R214	On	01/08/2019	Bond Future			9.68971	74.15765	9.69032	74.15344		12.86	0.00	0	0
R214	On	07/11/2019	Bond Future			9.74310	72.39456	9.74372	72.39032		13.49	0.00	0	0
R214	On	06/02/2020	Bond Future			9.78858	73.83735	9.78919	73.83321			0.00	0	0
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>21,077</b>
R214	On	02/05/2019	Bond Future	9.86	Call			1,846.63000	1.84663	1,796,830	13.12	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put			321.73000	0.32173	267,540	13.12	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call			1,898.42000	1.89842	1,849,800	13.14	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put			306.21000	0.30621	253,200	13.14	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call			1,795.38000	1.79538	1,744,410	13.10	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put			337.90000	0.33790	282,540	13.10	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Call			4,933.27000	4.93327	4,913,930	14.04	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			725.53000	0.72553	701,980	14.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	01/08/2019	Bond Future	10.34	Call			4,984.21000	4.98421	4,965,020	14.07	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			713.87000	0.71387	690,470	14.07	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			4,882.55000	4.88255	4,863,050	14.02	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			737.50000	0.73750	713,790	14.02	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Call			3,966.50000	3.96650	3,948,200	13.86	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Put			2,182.19000	2.18219	2,159,650	13.86	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Call			4,008.23000	4.00823	3,989,960	13.88	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Put			2,158.30000	2.15830	2,135,790	13.88	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Call			3,924.93000	3.92493	3,906,590	13.84	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Put			2,206.33000	2.20633	2,183,750	13.84	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Call			0.00000	0.00000	0,000		0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Put			471.44000	0.47144	467,300		0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Call			0.00000	0.00000	0,000		0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Put			403.00000	0.40300	398,860		0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Call			0.00000	0.00000	0,000		0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Put			539.98000	0.53998	535,840		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>21,077</b>
<b>Total for Bond</b>												<b>1,742,400,481.65</b>	<b>16,750</b>	<b>949,203</b>
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total E170 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES23 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES23A Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23A</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES26 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES26A Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26A</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<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>

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 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>
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R2040 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2040</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R2044 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R2048 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R207 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R207/R203 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207/R203</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R208 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R208/R204 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R208/R204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R208/R207 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
<b>Total R209 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R209/R186 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R209/R204 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R209/R208 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R210 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R212 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R213 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R213/R186 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R214 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R214/R209 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GOVI On 02/05/2019 GOVI			660.92100	660.92100	660.62200	660.62200			6,609,210.00	1	448

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			673.15400	673.15400	672.85500	672.85500			0.00	0	2
GOVI	On	07/11/2019	GOVI			687.09800	687.09800	686.79800	686.79800			0.00	0	0
GOVI	On	06/02/2020	GOVI			700.78300	700.78300	700.48000	700.48000			0.00	0	0
<b>Total GOVI Future</b>												<b>6,609,210.00</b>	<b>1</b>	<b>450</b>
GOVI	On	02/05/2019	GOVI	647.86	Call			127,620.00000	12.76200	130,610,000		0.00	0	0
GOVI	On	02/05/2019	GOVI	647.86	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/05/2019	GOVI	647.87	Call			127,520.00000	12.75200	130,510,000		0.00	0	0
GOVI	On	02/05/2019	GOVI	647.87	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/05/2019	GOVI	647.88	Call			127,420.00000	12.74200	130,410,000		0.00	0	0
GOVI	On	02/05/2019	GOVI	647.88	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.68	Call			341,750.00000	34.17500	344,740,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.68	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.69	Call			341,650.00000	34.16500	344,640,000		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			341,850.00000	34.18500	344,840,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.67	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/11/2019	GOVI	672.91	Call			138,880.00000	13.88800	141,880,000		0.00	0	0
GOVI	On	07/11/2019	GOVI	672.91	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/11/2019	GOVI	672.92	Call			138,780.00000	13.87800	141,780,000		0.00	0	0
GOVI	On	07/11/2019	GOVI	672.92	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/11/2019	GOVI	672.90	Call			138,980.00000	13.89800	141,980,000		0.00	0	0
GOVI	On	07/11/2019	GOVI	672.90	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.14	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.14	Put			26,600.00000	2.66000	23,570,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.15	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.15	Put			26,700.00000	2.67000	23,670,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.13	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.13	Put			26,500.00000	2.65000	23,470,000		0.00	0	0
<b>Total GOVI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>												<b>6,609,210.00</b>	<b>1</b>	<b>450</b>
<b>Total for GOVI</b>												<b>6,609,210.00</b>	<b>1</b>	<b>450</b>
AL37	On	02/05/2019	Index Future			634.53800	634.53800	634.19300	634.19300			0.00	0	0
AL37	On	01/08/2019	Index Future			646.28300	646.28300	645.93800	645.93800			0.00	0	0
AL37	On	07/11/2019	Index Future			659.67100	659.67100	659.32200	659.32200			0.00	0	0
AL37	On	06/02/2020	Index Future			672.80900	672.80900	672.45700	672.45700			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	02/05/2019	Index Future			737.41700	737.41700	736.55100	736.55100			0.00	0	0
AL7T	On	01/08/2019	Index Future			751.06600	751.06600	750.19100	750.19100			0.00	0	0
AL7T	On	07/11/2019	Index Future			766.62400	766.62400	765.73600	765.73600			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T On 06/02/2020 Index Future			781.89300	781.89300	780.99000	780.99000			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 02/05/2019 Index Future			667.31400	667.31400	666.97500	666.97500			3,536,764,200.00	530	370
ALBI On 01/08/2019 Index Future			679.66600	679.66600	679.32700	679.32700			3,602,229,800.00	530	604
ALBI On 07/11/2019 Index Future			693.74500	693.74500	693.40300	693.40300			0.00	0	0
ALBI On 06/02/2020 Index Future			707.56200	707.56200	707.21700	707.21700			0.00	0	0
<b>Total ALBI Future</b>									<b>7,138,994,000.00</b>	<b>1,060</b>	<b>974</b>
<b>Total For ALBI</b>									<b>7,138,994,000.00</b>	<b>1,060</b>	<b>974</b>
IGOV On 02/05/2019 Index Future			255.48000	255.48000	255.23000	255.23000			0.00	0	723
IGOV On 01/08/2019 Index Future			260.27200	260.27200	260.02000	260.02000			0.00	0	299
IGOV On 07/11/2019 Index Future			265.73100	265.73100	265.47400	265.47400			0.00	0	0
IGOV On 06/02/2020 Index Future			271.08400	271.08400	270.82300	270.82300			0.00	0	0
<b>Total IGOV Future</b>									<b>0.00</b>	<b>0</b>	<b>1,022</b>
<b>Total For IGOV</b>									<b>0.00</b>	<b>0</b>	<b>1,022</b>
<b>Total for Index</b>									<b>7,138,994,000.00</b>	<b>1,060</b>	<b>1,996</b>
JIBAR F On 19/06/2019 Jibar Future			7.03000	92.97000	7.03000	92.97000			0.00	0	0
JIBAR F On 18/09/2019 Jibar Future			7.07000	92.93000	7.07000	92.93000			0.00	0	0
JIBAR F On 18/12/2019 Jibar Future			7.13000	92.87000	7.13000	92.87000			0.00	0	0
<b>Total Jibar Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JIBAR FUTURE</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Jibar</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
5Y STN On 21/12/2021 Interest Rate Swap			96.29000	96.29000	96.26000	96.26000			0.00	0	51
<b>Total 5Y STND Future</b>									<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total For 5Y STND</b>									<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total for Interest Rate Swap</b>									<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total for Derivatives :</b>									<b>8,888,003,691.65</b>	<b>17,811</b>	<b>951,700</b>
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.40111			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			8.65000	101.58344	8.65000	101.55994			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	105.21100	10.00000	105.18300			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	104.46647	10.84000	104.43600				0.00	0	0
<b>Total AB015U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB015U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB016U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB016U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB017U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB017U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB018L On 04/09/2020 Spot Bond			11.37000	101.35464	11.37000	101.32419				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	101.44464	11.81000	101.41302				0.00	0	0
<b>Total AB020U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB020U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB021U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB021U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB023U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB023U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB024L On 05/05/2021 Spot Bond			100.00000	34.59973	100.00000	34.52230				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	26.54468	100.00000	26.48529				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AB026U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB026U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB028U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB028U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB029U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB029U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB030U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB030U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB031U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB031U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB032U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB032U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB033U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB033U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB034U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB034U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABC12L On 25/11/2020 Spot Bond			10.00000	105.63400	10.00000	105.60600				0.00	0	0
<b>Total ABC1234/R2022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABC1234/R2022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABCPI3 On 07/12/2023 Spot Bond			4.83000	4.83000	4.83000	278.00390				0.00	0	20,000,000
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ABF19U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABF19U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN08 On 17/03/2020 Spot Bond					0.00000	101.50426				0.00	2,000,000,000	0
<b>Total ABFN08 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>0</b>
<b>Total For ABFN08</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>0</b>
ABFN08 On 17/03/2026 Spot Bond					0.00000	100.85414				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 28/10/2019 Spot Bond					0.00000	101.82277				0.00	0	100,000,000
<b>Total ABFN10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For ABFN10</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
ABFN1: On 14/05/2020 Spot Bond					0.00000	102.03608				0.00	0	0
<b>Total ABFN13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 14/05/2022 Spot Bond					0.00000	102.80088				0.00	0	0
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 11/11/2020 Spot Bond					0.00000	102.12414				0.00	0	0
<b>Total ABFN15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 11/11/2022 Spot Bond					0.00000	102.79841				0.00	0	0
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 17/05/2019 Spot Bond					0.00000	101.37968				0.00	0	0
<b>Total ABFN17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.30439				0.00	0	0
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 30/05/2020 Spot Bond					0.00000	101.51210				0.00	0	0
<b>Total ABFN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 30/05/2022 Spot Bond					0.00000	102.45446				0.00	0	0
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 30/05/2024 Spot Bond					0.00000	103.24655				0.00	0	0
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.68438				0.00	0	0
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 17/10/2020 Spot Bond					0.00000	100.21100				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABFN24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2:On 17/10/2024 Spot Bond					0.00000	99.99980				0.00	0	0
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2:On 17/10/2029 Spot Bond					0.00000	101.98995				0.00	0	0
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2:On 29/08/2021 Spot Bond					0.00000	101.09417				0.00	1,000,000,000	1,000,000,000
<b>Total ABFN27 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For ABFN27</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
ABFN2:On 29/08/2023 Spot Bond					0.00000	101.12676				0.00	0	0
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2:On 29/08/2025 Spot Bond					0.00000	101.63106				0.00	0	0
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3:On 29/08/2028 Spot Bond					0.00000	101.48388				0.00	0	0
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3:On 15/11/2021 Spot Bond					0.00000	101.38731				0.00	0	0
<b>Total ABFN31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3:On 15/11/2023 Spot Bond					0.00000	101.42879				0.00	0	0
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3:On 15/11/2024 Spot Bond					0.00000	101.43703				0.00	0	0
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3:On 07/02/2022 Spot Bond					0.00000	101.58266				0.00	0	0
<b>Total ABFN34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3:On 07/02/2024 Spot Bond					0.00000	101.61651				0.00	0	0
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3:On 07/02/2026 Spot Bond					0.00000	101.63704				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.68030				0.00	0	0
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK10 On 14/02/2020 Spot Bond					0.00000	102.95993				0.00	0	0
<b>Total ABK10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK11 On 20/05/2019 Spot Bond					0.00000	101.57279				0.00	0	0
<b>Total ABK11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK12 On 20/05/2022 Spot Bond					0.00000	99.16757				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					0.00000	101.14319				0.00	0	0
<b>Total ABK6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK7 On 03/06/2019 Spot Bond					0.00000	101.11073				0.00	0	0
<b>Total ABK7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK8 On 03/06/2021 Spot Bond					0.00000	100.50398				0.00	0	0
<b>Total ABK8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK9 On 18/11/2019 Spot Bond					0.00000	101.44893				0.00	0	50,000,000
<b>Total ABK9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For ABK9</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
ABKI02 On 05/06/2020 Spot Bond			6.03000	6.03000	6.03000	145.97040				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	50.98544	100.00000	50.87508				0.00	0	0
<b>Total ABKI02/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI02/R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI03 On 13/10/2021 Spot Bond			6.58000	6.58000	6.58000	126.33293				0.00	0	0
<b>Total ABKI03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI03 On 13/10/2021 Spot Bond			100.00000	18.79990	100.00000	18.75943				0.00	0	0

Contract Details	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/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI03/R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI04 On 13/03/2024 Spot Bond			8.74500	8.74500	8.74500	117.80038				0.00	0	10,000,000
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	9.32022	100.00000	9.30027				0.00	0	0
<b>Total ABKI04/I2025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI04/I2025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKS1 On 05/04/2021 Spot Bond					0.00000	91.71752				0.00	0	0
<b>Total ABKS1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKS1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN05 On 18/04/2021 Spot Bond			4.14000	196.19720	4.14000	196.18707				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			4.04500	4.04500	4.04500	126.64822				0.00	0	0
<b>Total ABN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN62 On 31/03/2028 Spot Bond			4.29000	4.29000	4.29000	169.56269				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			3.90000	3.90000	3.90000	216.35647				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			9.23000	9.23000	9.23000	96.26829				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			9.88000	9.88000	9.88000	106.62863				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			8.02500	8.02500	8.02500	98.04428				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			10.42500	10.42500	10.42500	103.73404				0.00	0	0
<b>Total ABN87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS11 On 09/04/2021 Spot Bond			8.05000	102.70227	8.05000	102.68013				0.00	0	620,000,000

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 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			8.17500	105.04567	8.17500	105.02243			523,200,000,000.00	64,000,000	32,000,000
<b>Total ABS12 SPOT</b>									<b>523,200,000,000.00</b>	<b>64,000,000</b>	<b>32,000,000</b>
<b>Total For ABS12</b>									<b>523,200,000,000.00</b>	<b>64,000,000</b>	<b>32,000,000</b>
ABS12/ On 14/05/2020 Spot Bond			9.20000	104.01198	9.20000	103.98614			0.00	0	0
<b>Total ABS12/R207 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS12/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS13 On 14/05/2022 Spot Bond			8.73000	106.62883	8.73000	106.60366			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			7.86000	106.12959	7.86000	106.10699			0.00	0	0
<b>Total ABS14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS15 On 11/11/2022 Spot Bond			8.43000	108.28763	8.43000	108.26294			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			9.16500	110.49165	9.16500	110.46430			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			9.33500	112.17891	9.33500	112.15065			0.00	0	1,500,000,000
<b>Total ABS17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For ABS17</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
ABS18 On 26/09/2023 Spot Bond			8.59000	105.13645	8.59000	105.11243			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			8.47500	102.80486	8.47500	102.78143			0.00	0	8,000,000,000
<b>Total ABS6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>8,000,000,000</b>
<b>Total For ABS6</b>									<b>0.00</b>	<b>0</b>	<b>8,000,000,000</b>
ABS7 On 11/09/2026 Spot Bond			9.25500	98.49390	9.25500	98.46969			1,758,450,000,000.00	190,000,000	3,770,000,000
<b>Total ABS7 SPOT</b>									<b>1,758,450,000,000.00</b>	<b>190,000,000</b>	<b>3,770,000,000</b>
<b>Total For ABS7</b>									<b>1,758,450,000,000.00</b>	<b>190,000,000</b>	<b>3,770,000,000</b>
ABS7/R On 11/09/2026 Spot Bond			100.00000	9.79508	100.00000	9.77352			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			3.68000	3.68000	3.68000	291.12941			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABSI2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABSI4 On 31/01/2022 Spot Bond			3.28000	154.72888	3.28000	154.72440				0.00	0	0
<b>Total ABSI4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ABT01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ABT02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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	105.63400	10.00000	105.60600				0.00	0	0
<b>Total ACL089/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL089/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL097 On 20/12/2025 Spot Bond					0.00000	90.15988				0.00	0	0
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL09€ On 20/12/2025 Spot Bond					0.00000	89.24318				0.00	0	0
<b>Total ACL098 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL098</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL104 On 20/12/2019 Spot Bond			8.32500	8.32500	8.32500	101.84219				0.00	0	0
<b>Total ACL104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL127 On 20/09/2021 Spot Bond					0.00000	230.71316				0.00	0	0
<b>Total ACL127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12€ On 20/09/2021 Spot Bond					0.00000	230.70772				0.00	0	0
<b>Total ACL128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12€ On 20/09/2021 Spot Bond					0.00000	100.72126				0.00	0	0
<b>Total ACL129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL142 On 25/11/2020 Spot Bond			10.00000	105.63400	10.00000	105.60600				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL142/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL142/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14€ On 20/12/2021 Spot Bond					0.00000	100.72354				0.00	0	0
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL167 On 20/06/2019 Spot Bond			8.96000	8.96000	8.96000	103.27744				0.00	0	0
<b>Total ACL167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL174 On 20/06/2019 Spot Bond					0.00000	100.72147				0.00	0	0
<b>Total ACL174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL17€ On 20/06/2019 Spot Bond					0.00000	100.68374				0.00	0	0
<b>Total ACL175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL183 On 20/06/2019 Spot Bond					0.00000	100.88952				0.00	0	0
<b>Total ACL183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL18€ On 20/09/2022 Spot Bond					0.00000	100.71749				0.00	0	0
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL187 On 20/09/2020 Spot Bond					0.00000	101.28557				0.00	0	0
<b>Total ACL187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL18€ On 20/09/2020 Spot Bond					0.00000	100.73621				0.00	0	0
<b>Total ACL188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL193 On 20/09/2022 Spot Bond					0.00000	100.73858				0.00	0	0
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL194 On 20/09/2022 Spot Bond					0.00000	100.73858				0.00	0	0
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL201 On 20/12/2022 Spot Bond					0.00000	100.75140				0.00	0	0
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL202 On 20/12/2022 Spot Bond					0.00000	100.75140				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL202 On 30/01/2023 Spot Bond					0.00000	156.90645				0.00	0	0
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL203 On 14/02/2023 Spot Bond					0.00000	159.41797				0.00	0	0
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL204 On 20/09/2020 Spot Bond					0.00000	96.99701				0.00	0	0
<b>Total ACL214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL214 On 20/12/2023 Spot Bond					0.00000	100.71450				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>
ACL217 On 11/05/2020 Spot Bond					0.00000	101.66324				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>
ACL218 On 26/01/2021 Spot Bond					0.00000	99.78366				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>
ACL220 On 20/09/2021 Spot Bond					0.00000	100.71146				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>
ACL221 On 20/09/2021 Spot Bond					0.00000	100.70016				0.00	0	0
<b>Total ACL222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AECI01 On 11/09/2021 Spot Bond					0.00000	101.49436				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>
AECI01 On 11/09/2023 Spot Bond					0.00000	101.81583				0.00	0	250,000,000
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
AECI02 On 21/11/2022 Spot Bond					0.00000	101.31361				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>
AECI03 On 21/11/2023 Spot Bond					0.00000	101.32108				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AGL01 On 29/11/2023 Spot Bond					0.00000	101.26974				0.00	0	0
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AGL02 On 11/04/2024 Spot Bond					0.00000	100.18144				0.00	0	0
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	101.96124				0.00	460,000,000	230,000,000
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>460,000,000</b>	<b>230,000,000</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>460,000,000</b>	<b>230,000,000</b>
AHF2A: On 18/07/2021 Spot Bond					0.00000	99.97727				0.00	0	0
<b>Total AHF2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2B: On 18/07/2021 Spot Bond					0.00000	99.67347				0.00	0	0
<b>Total AHF2B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2C: On 18/07/2021 Spot Bond					0.00000	99.67419				0.00	0	0
<b>Total AHF2C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A: On 18/04/2019 Spot Bond					0.00000	99.98026				0.00	0	0
<b>Total AHF3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A: On 18/04/2019 Spot Bond					0.00000	99.97784				0.00	0	0
<b>Total AHF3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B: On 18/04/2019 Spot Bond					0.00000	99.97115				0.00	0	0
<b>Total AHF3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B: On 18/04/2019 Spot Bond					0.00000	99.97248				0.00	0	0
<b>Total AHF3B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C: On 18/04/2019 Spot Bond					0.00000	99.96159				0.00	0	0
<b>Total AHF3C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C: On 18/04/2019 Spot Bond					0.00000	99.96556				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AHF3C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5A On 21/08/2021 Spot Bond					0.00000	101.94043				0.00	0	0
<b>Total AHF5A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5A On 21/08/2023 Spot Bond					0.00000	101.34203				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			9.83000	101.61141	9.83000	101.58447				0.00	0	0
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5B On 21/08/2023 Spot Bond					0.00000	101.38684				0.00	0	0
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5C On 21/08/2023 Spot Bond					0.00000	101.44655				0.00	0	0
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5D On 21/08/2023 Spot Bond					0.00000	101.86392				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	1,725,000,000
<b>Total AHL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,725,000,000</b>
<b>Total For AHL01U</b>										<b>0.00</b>	<b>0</b>	<b>1,725,000,000</b>
AHL1A On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	32,775,000,000
<b>Total AHL1AU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>32,775,000,000</b>
<b>Total For AHL1AU</b>										<b>0.00</b>	<b>0</b>	<b>32,775,000,000</b>
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AHY2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHY2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	20,000,000,000	
<b>Total AIG2U SPOT</b>									<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000,000,000</b>	
<b>Total For AIG2U</b>									<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000,000,000</b>	
AIR02 On 30/04/2023 Spot Bond			9.22500	113.56123	9.22500	113.53310			461,250,000,000.00	50,000,000	100,000,000	
<b>Total AIR02 SPOT</b>									<b>461,250,000,000.00</b>	<b>50,000,000</b>	<b>100,000,000</b>	
<b>Total For AIR02</b>									<b>461,250,000,000.00</b>	<b>50,000,000</b>	<b>100,000,000</b>	
AIR04 On 29/05/2024 Spot Bond			8.92000	104.89129	8.92000	104.86600			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AIR04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR05 On 29/05/2030 Spot Bond			10.71500	99.26344	10.71500	99.23482				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			4.29000	177.30509	4.29000	177.29524				0.00	0	0
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total APF01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF02 On 26/09/2019 Spot Bond					0.00000	100.98198				0.00	0	0
<b>Total APF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF04 On 21/10/2021 Spot Bond					0.00000	99.87781				0.00	0	0
<b>Total APF04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF05 On 24/08/2020 Spot Bond					0.00000	101.27175				0.00	0	0
<b>Total APF05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF06 On 24/08/2022 Spot Bond					0.00000	101.93705				0.00	0	0
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF07 On 25/06/2023 Spot Bond					0.00000	100.58550				0.00	0	0
<b>Total APF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF08 On 24/07/2021 Spot Bond					0.00000	99.83678				0.00	0	65,000,000
<b>Total APF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>65,000,000</b>
<b>Total For APF08</b>										<b>0.00</b>	<b>0</b>	<b>65,000,000</b>
APF09 On 24/07/2023 Spot Bond					0.00000	99.83261				0.00	0	0
<b>Total APF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AS133U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS133U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS139U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS139U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS167U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS167U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS168U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS168U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS221U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS221U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS224U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS224U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS248U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS248U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS249U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS249U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<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>
AS308L On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS308U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS308U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02L On 07/12/2033 Spot Bond			4.15000	234.70842	4.15000	234.69624				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN022 On 20/06/2019 Spot Bond					0.00000	100.80033				0.00	0	0
<b>Total ASN028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN028 On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN034 On 10/11/2019 Spot Bond					0.00000	100.18459				0.00	0	0
<b>Total ASN036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN036 On 07/12/2033 Spot Bond			4.16500	210.08479	4.16500	210.07383				0.00	0	0
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN037 On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN041 On 22/04/2020 Spot Bond					0.00000	99.87909				0.00	0	0
<b>Total ASN058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN058</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN058 On 28/04/2020 Spot Bond					0.00000	102.02112				0.00	0	0
<b>Total ASN059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN059</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN059 On 30/04/2020 Spot Bond					0.00000	101.93889				0.00	0	0
<b>Total ASN061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN061</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN061 On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN064 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN064</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN064 On 07/02/2020 Spot Bond					0.00000	101.70122				0.00	0	0
<b>Total ASN069 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN069</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN069 On 20/06/2020 Spot Bond					0.00000	100.80458				0.00	0	0
<b>Total ASN078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN078 On 20/09/2020 Spot Bond					0.00000	100.69104				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN080 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN080</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 20/06/2020 Spot Bond					0.00000	101.74602				0.00	245,200,000	227,000,000
<b>Total ASN083 SPOT</b>										<b>0.00</b>	<b>245,200,000</b>	<b>227,000,000</b>
<b>Total For ASN083</b>										<b>0.00</b>	<b>245,200,000</b>	<b>227,000,000</b>
ASN08: On 03/09/2020 Spot Bond					0.00000	101.22951				0.00	0	0
<b>Total ASN084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 01/10/2020 Spot Bond					0.00000	121.76708				0.00	0	0
<b>Total ASN087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN091 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN091</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09: On 21/10/2020 Spot Bond					0.00000	99.88184				0.00	0	0
<b>Total ASN092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09: On 10/11/2020 Spot Bond					0.00000	101.63797				0.00	0	0
<b>Total ASN096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09: On 20/12/2020 Spot Bond					0.00000	86.65050				0.00	0	0
<b>Total ASN099 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN099</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN111: On 02/12/2020 Spot Bond					0.00000	101.12259				0.00	0	0
<b>Total ASN111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN11: On 07/03/2021 Spot Bond					0.00000	101.03465				0.00	0	0
<b>Total ASN113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN12: On 20/12/2020 Spot Bond					0.00000	100.90145				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>
ASN13: On 20/12/2020 Spot Bond					0.00000	100.89395				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN134 On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN135 On 31/01/2022 Spot Bond			4.01000	151.77796	4.01000	151.77056				0.00	0	0
<b>Total ASN137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN137 On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN140 On 20/06/2020 Spot Bond					0.00000	102.25187				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>
ASN143 On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN144 On 20/06/2021 Spot Bond					0.00000	82.49603				0.00	0	0
<b>Total ASN145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN145 On 04/05/2021 Spot Bond					0.00000	101.83501				0.00	0	0
<b>Total ASN146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN146 On 04/05/2021 Spot Bond					0.00000	101.85349				0.00	0	0
<b>Total ASN147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN147 On 31/01/2022 Spot Bond			4.05500	151.59829	4.05500	151.59072				0.00	0	0
<b>Total ASN149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN149 On 31/05/2021 Spot Bond					0.00000	121.33638				0.00	0	0
<b>Total ASN150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN150 On 02/06/2021 Spot Bond					0.00000	101.14646				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			4.88000	161.98248	4.88000	161.97103				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN154 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN156 On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN157 On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN159 On 08/08/2021 Spot Bond					0.00000	101.75203				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					0.00000	101.43685				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					0.00000	100.00000				0.00	0	0
<b>Total ASN163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN163 On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN164</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN164 On 20/06/2021 Spot Bond					0.00000	101.61142				0.00	0	0
<b>Total ASN165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN165 On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN172 On 02/12/2019 Spot Bond					0.00000	101.07502				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>
ASN174 On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN176 On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN18 On 20/06/2022 Spot Bond					0.00000	100.79059				0.00	0	0
<b>Total ASN181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19 On 12/06/2020 Spot Bond					0.00000	100.87457				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 30/06/2022 Spot Bond					0.00000	100.41330				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			4.49500	101.64172	4.49500	101.63543				0.00	0	0
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19 On 20/06/2022 Spot Bond					0.00000	100.67609				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>
ASN20 On 20/06/2022 Spot Bond					0.00000	100.68228				0.00	0	0
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20 On 20/06/2022 Spot Bond					0.00000	100.72509				0.00	0	29,800,000
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>29,800,000</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	<b>29,800,000</b>
ASN20 On 24/08/2021 Spot Bond					0.00000	101.48748				0.00	0	0
<b>Total ASN208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20 On 24/08/2025 Spot Bond					0.00000	101.61828				0.00	0	0
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21 On 28/08/2020 Spot Bond					0.00000	101.15305				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 29/08/2022 Spot Bond					0.00000	101.18649				0.00	0	0
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN23 On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	101.14667				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ASN24: On 09/03/2020 Spot Bond					0.00000	101.16114				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>
ASN25: On 29/05/2021 Spot Bond					0.00000	101.14621				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>
ASN26: On 20/06/2023 Spot Bond					0.00000	100.78908				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>
ASN27: On 20/06/2023 Spot Bond					0.00000	100.67986				0.00	0	0
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN27: On 08/08/2019 Spot Bond					0.00000	101.51886				0.00	0	0
<b>Total ASN277 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN277</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN27: On 15/08/2023 Spot Bond					0.00000	101.52837				0.00	0	0
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN27: On 20/08/2048 Spot Bond					0.00000	101.42998				0.00	0	0
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN28: On 21/08/2023 Spot Bond					0.00000	101.38385				0.00	0	0
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN28: On 13/09/2025 Spot Bond					0.00000	100.90542				0.00	0	0
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN29: On 26/09/2023 Spot Bond					0.00000	100.58050				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>
ASN30: On 20/12/2023 Spot Bond					0.00000	100.70998				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>
ASN31: On 20/12/2023 Spot Bond					0.00000	100.83412				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ASN310 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN310</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN310 On 17/01/2020 Spot Bond					0.00000	105.36597			0.00	0	0
<b>Total ASN314 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN314</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN314 On 20/01/2021 Spot Bond					0.00000	100.90951			0.00	0	0
<b>Total ASN315 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN315</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN315 On 30/04/2020 Spot Bond					0.00000	101.75593			0.00	0	14,200,000,000
<b>Total ASN316 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>14,200,000,000</b>
<b>Total For ASN316</b>									<b>0.00</b>	<b>0</b>	<b>14,200,000,000</b>
ASN316 On 30/03/2020 Spot Bond					0.00000	100.43262			0.00	0	0
<b>Total ASN317 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN317</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN317 On 31/03/2029 Spot Bond			4.16500	4.16500	4.16500	91.86065			0.00	0	0
<b>Total ASN318 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN318</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN318 On 28/02/2033 Spot Bond			4.29500	4.29500	4.29500	90.19826			0.00	0	0
<b>Total ASN319 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN319</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN319 On 20/06/2024 Spot Bond					0.00000	100.37639			0.00	0	0
<b>Total ASN327 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN327</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN327 On 20/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	5,000,000,000	
<b>Total ASN328 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>	
<b>Total For ASN328</b>								<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>	
ASN328 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total ASN75U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN75U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW18 On 05/12/2020 Spot Bond					0.00000	101.81116			0.00	300,000,000	150,000,000
<b>Total BAW18 SPOT</b>									<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For BAW18</b>									<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
BAW19 On 05/12/2020 Spot Bond			8.27000	105.43266	8.27000	105.40919		8,270,000,000,000.00	1,000,000,000	1,500,000,000	
<b>Total BAW19 SPOT</b>								<b>8,270,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,500,000,000</b>	
<b>Total For BAW19</b>								<b>8,270,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,500,000,000</b>	
BAW21 On 24/03/2022 Spot Bond			8.30000	103.16365	8.30000	103.14086		830,000,000,000.00	100,000,000	50,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAW21 SPOT</b>										<b>830,000,000,000.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For BAW21</b>										<b>830,000,000,000.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
BAW21 On 24/03/2022 Spot Bond			9.30000	100.60654	9.30000	100.58170				0.00	0	0
<b>Total BAW21/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW21/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW22 On 07/12/2022 Spot Bond					0.00000	102.11586				0.00	0	0
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW24 On 30/09/2019 Spot Bond					0.00000	101.01152				0.00	0	0
<b>Total BAW24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW25 On 08/05/2020 Spot Bond					0.00000	102.33001				0.00	0	0
<b>Total BAW25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAW26U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW26U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAW27U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW27U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW28 On 06/06/2022 Spot Bond					0.00000	102.29008				0.00	0	0
<b>Total BAW28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW29 On 22/02/2023 Spot Bond					0.00000	101.33240				0.00	0	0
<b>Total BAW29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW30 On 05/12/2021 Spot Bond					0.00000	101.01399				0.00	0	0
<b>Total BAW30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA54 On 30/09/2019 Spot Bond					0.00000	100.86377				0.00	0	0
<b>Total BAYA54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA54</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA57 On 31/03/2022 Spot Bond					0.00000	104.41590				0.00	0	0
<b>Total BAYA57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA57</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA58 On 30/06/2020 Spot Bond					0.00000	102.21145				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYA58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA60 On 30/06/2020 Spot Bond			11.65000	11.65000	11.65000	104.44345				0.00	0	0
<b>Total BAYA60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA61 On 30/06/2020 Spot Bond					0.00000	100.53548				0.00	0	0
<b>Total BAYA61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA62 On 30/09/2020 Spot Bond					0.00000	100.50540				0.00	0	0
<b>Total BAYA62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA63 On 30/11/2020 Spot Bond					0.00000	101.63417				0.00	0	0
<b>Total BAYA63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.50966				0.00	0	0
<b>Total BAYA64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA65 On 30/09/2020 Spot Bond					0.00000	101.55843				0.00	0	0
<b>Total BAYA65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.50549				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			11.32000	11.32000	11.32000	100.04299				0.00	0	0
<b>Total BAYA67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA68 On 30/06/2021 Spot Bond					0.00000	100.47770				0.00	0	0
<b>Total BAYA69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.56738				0.00	0	0
<b>Total BAYA70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA70</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.47770				0.00	0	0
<b>Total BAYA71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA72 On 31/03/2026 Spot Bond			12.18000	12.18000	12.18000	100.52107				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA72 On 31/03/2022 Spot Bond					0.00000	100.46322				0.00	0	0
<b>Total BAYA73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB07 On 31/03/2020 Spot Bond					0.00000	100.63781				0.00	0	0
<b>Total BAYB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB08 On 30/09/2020 Spot Bond					0.00000	104.61421				0.00	0	0
<b>Total BAYB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB10 On 30/06/2020 Spot Bond					0.00000	100.65920				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>
BAYB11 On 30/06/2021 Spot Bond					0.00000	100.57395				0.00	0	0
<b>Total BAYB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB12 On 30/09/2023 Spot Bond					0.00000	100.58374				0.00	0	0
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.58374				0.00	0	0
<b>Total BAYB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.58374				0.00	0	0
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD11 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD31 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD41 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
BAYD5I 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>
BAYD6I 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					0.00000	101.01543				0.00	0	0
<b>Total BC124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ10 On 12/07/2019 Spot Bond					0.00000	100.02053				0.00	0	0
<b>Total BCJ10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ14 On 09/05/2019 Spot Bond					0.00000	101.47917				0.00	0	0
<b>Total BCJ14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ15 On 09/11/2020 Spot Bond					0.00000	101.51443				0.00	0	10,000,000,000
<b>Total BCJ15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For BCJ15</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.93303				0.00	0	0
<b>Total BCJ16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ17 On 23/09/2019 Spot Bond					0.00000	100.52765				0.00	0	0
<b>Total BCJ17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0302 On 18/04/2028 Spot Bond			8.88000	8.88000	8.88000	95.33427				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	8.18217	100.00000	8.16396				0.00	0	0
<b>Total BD302U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD302U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BDX211 On 05/08/2033 Spot Bond					0.00000	101.80816				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>
BG1A7I On 21/11/2032 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 BG1A7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1A7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL01 On 19/11/2019 Spot Bond					0.00000	102.55199				0.00	80,000,000	40,000,000
<b>Total BGL01 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
<b>Total For BGL01</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
BGL02 On 19/11/2019 Spot Bond			8.98500	105.50565	8.98500	105.48003				0.00	0	0
<b>Total BGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL03 On 05/02/2020 Spot Bond					0.00000	103.81539				0.00	674,000,000	653,000,000
<b>Total BGL03 SPOT</b>										<b>0.00</b>	<b>674,000,000</b>	<b>653,000,000</b>
<b>Total For BGL03</b>										<b>0.00</b>	<b>674,000,000</b>	<b>653,000,000</b>
BGL04 On 05/02/2020 Spot Bond			8.72500	102.97746	8.72500	102.95316				0.00	0	0
<b>Total BGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL05 On 04/09/2020 Spot Bond			10.15000	102.89023	10.15000	102.86256				0.00	0	0
<b>Total BGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL06 On 04/09/2020 Spot Bond					0.00000	103.41835				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			10.49000	105.12023	10.49000	105.09104				0.00	0	0
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL08 On 03/09/2022 Spot Bond					0.00000	101.30049				0.00	0	0
<b>Total BGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL09 On 29/09/2020 Spot Bond			9.85000	102.64849	9.85000	102.62167				0.00	0	0
<b>Total BGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL10 On 05/05/2021 Spot Bond					0.00000	102.17616				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			10.63000	108.85241	10.63000	108.82127				0.00	0	0
<b>Total BGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL12 On 20/08/2021 Spot Bond					0.00000	106.51036				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL13 On 20/08/2021 Spot Bond			9.28000	106.89462	9.28000	106.86785				0.00	0	0
<b>Total BGL13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL14 On 03/11/2021 Spot Bond					0.00000	106.48283				0.00	0	0
<b>Total BGL14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL15 On 17/03/2022 Spot Bond					0.00000	103.48542				0.00	40,000,000	20,000,000
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For BGL15</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
BGL16 On 25/05/2022 Spot Bond					0.00000	101.54234				0.00	0	0
<b>Total BGL16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL17 On 14/08/2024 Spot Bond					0.00000	104.71068				0.00	0	0
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL18 On 30/09/2022 Spot Bond					0.00000	102.72413				0.00	0	0
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL19 On 29/09/2024 Spot Bond					0.00000	104.10812				0.00	0	0
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGT01 On 12/09/2022 Spot Bond					0.00000	106.46831				0.00	400,000,000	2,200,000,000
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>2,200,000,000</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>400,000,000</b>	<b>2,200,000,000</b>
BID05 On 30/06/2019 Spot Bond					0.00000	100.50175				0.00	0	0
<b>Total BID05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID06 On 30/06/2019 Spot Bond			7.91500	102.80017	7.91500	102.77823				0.00	0	2,200,000,000
<b>Total BID06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,200,000,000</b>
<b>Total For BID06</b>										<b>0.00</b>	<b>0</b>	<b>2,200,000,000</b>
BID07 On 30/06/2020 Spot Bond					0.00000	100.83976				0.00	0	0
<b>Total BID07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID08 On 30/06/2022 Spot Bond					0.00000	100.39394				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID09 On 15/11/2021 Spot Bond					0.00000	101.54717				0.00	0	0
<b>Total BID09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID10 On 15/11/2023 Spot Bond					0.00000	101.43708				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			8.66000	107.56037	8.66000	107.53518				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					0.00000	102.06918				0.00	0	0
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.13198				0.00	0	0
<b>Total BNPP02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BNPP02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.41822				0.00	0	0
<b>Total BNPP04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BNPP04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0 On 22/03/2020 Spot Bond					0.00000	100.62988				0.00	0	0
<b>Total BPPF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0 On 15/09/2020 Spot Bond					0.00000	101.24173				0.00	0	0
<b>Total BPPF04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.60537				0.00	0	0
<b>Total BPPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF1 On 23/07/2019 Spot Bond					0.00000	99.87596				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					0.00000	99.87008				0.00	0	0
<b>Total BPPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF1 On 09/10/2019 Spot Bond					0.00000	100.17639				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BPPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.41002				0.00	0	1,500,000,000
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
BPPF1: On 23/07/2019 Spot Bond					0.00000	99.87181				0.00	0	0
<b>Total BPPF14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF1: On 22/03/2020 Spot Bond					0.00000	100.58085				0.00	0	0
<b>Total BPPF15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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
<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>
BS2C1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ20: On 27/03/2020 Spot Bond					0.00000	100.53728				0.00	0	0
<b>Total BWZ20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ20A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ21: On 27/03/2021 Spot Bond					0.00000	100.53142				0.00	0	0
<b>Total BWZ21B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ21B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ1: On 10/11/2019 Spot Bond					0.00000	101.89460				0.00	0	0
<b>Total BWZJ19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ2: On 10/11/2021 Spot Bond					0.00000	101.69104				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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
<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>
CBL17 On 23/08/2019 Spot Bond					0.00000	102.46634				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			9.83000	102.03992	9.83000	102.01336				0.00	0	0
<b>Total CBL18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL20 On 14/12/2019 Spot Bond					0.00000	103.20626				0.00	1,870,000,000	935,000,000
<b>Total CBL20 SPOT</b>										<b>0.00</b>	<b>1,870,000,000</b>	<b>935,000,000</b>
<b>Total For CBL20</b>										<b>0.00</b>	<b>1,870,000,000</b>	<b>935,000,000</b>
CBL22 On 06/05/2020 Spot Bond			8.95000	103.37746	8.95000	103.35245				0.00	0	0
<b>Total CBL22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL24 On 02/11/2020 Spot Bond					0.00000	101.93191				0.00	0	0
<b>Total CBL24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL25 On 06/05/2019 Spot Bond					0.00000	101.84391				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			9.25000	108.39320	9.25000	108.36613				0.00	0	0
<b>Total CBL26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL27 On 12/05/2020 Spot Bond					0.00000	102.28623				0.00	0	0
<b>Total CBL27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL28 On 21/05/2021 Spot Bond					0.00000	101.31671				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			9.85000	113.11239	9.85000	113.08251				0.00	0	100,000,000
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
CCT02 On 12/06/2024 Spot Bond			9.78500	111.29180	9.78500	111.26259				0.00	0	600,000,000
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
CCT03 On 15/03/2025 Spot Bond			9.85500	106.75159	9.85500	106.72369				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			9.91500	9.91500	9.91500	103.26047				0.00	0	0
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR14 On 25/11/2020 Spot Bond			10.00000	105.63380	10.00000	105.60620				0.00	0	0
<b>Total CGR14/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR21 On 12/10/2020 Spot Bond					0.00000	101.42259				0.00	0	0
<b>Total CGR21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR24 On 08/02/2021 Spot Bond					0.00000	103.97535				0.00	0	0
<b>Total CGR24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR25 On 27/06/2019 Spot Bond					0.00000	100.84204				0.00	0	0
<b>Total CGR25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR27 On 25/11/2019 Spot Bond					0.00000	101.88336				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CGR27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR29 On 08/02/2021 Spot Bond					0.00000	103.12542				0.00	0	0
<b>Total CGR29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR32 On 21/07/2020 Spot Bond					0.00000	99.85656				0.00	0	0
<b>Total CGR32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR33 On 22/09/2020 Spot Bond					0.00000	100.78692				0.00	0	0
<b>Total CGR33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR38 On 13/02/2021 Spot Bond					0.00000	101.92844				0.00	0	0
<b>Total CGR38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CGR39U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR39U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CGR40U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR41 On 25/06/2021 Spot Bond					0.00000	100.69974				0.00	0	0
<b>Total CGR41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR42 On 03/08/2023 Spot Bond					0.00000	102.30483				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>
CGR43 On 08/02/2022 Spot Bond					0.00000	102.07401				0.00	0	0
<b>Total CGR43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR44 On 05/04/2022 Spot Bond					0.00000	100.36507				0.00	0	0
<b>Total CGR44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>
CL567L On 12/11/2025 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 CL567U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL567U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CL568U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL568U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.93009				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	148.85586	3.14000	148.77803				0.00	0	0
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN198 On 13/09/2021 Spot Bond			3.98000	3.98000	3.98000	145.31732				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	105.63400	10.00000	105.60600				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	105.63400	10.00000	105.60600				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>
CLN291 On 25/11/2020 Spot Bond			10.00000	105.63400	10.00000	105.60600				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN292/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN292/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN313 On 14/11/2022 Spot Bond					0.00000	101.68289				0.00	0	0
<b>Total CLN313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN314 On 14/11/2022 Spot Bond			10.51000	101.24178	10.51000	101.21314				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			11.03000	97.76912	11.03000	97.74061				0.00	0	0
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN317 On 20/03/2023 Spot Bond					0.00000	100.79069				0.00	0	0
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN318 On 14/11/2022 Spot Bond					0.00000	101.64919				0.00	0	0
<b>Total CLN318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN327 On 20/06/2023 Spot Bond					0.00000	100.78908				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>
CLN343 On 20/12/2023 Spot Bond					0.00000	100.84163				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>
CLN345 On 20/12/2023 Spot Bond					0.00000	100.04976				0.00	0	0
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN362 On 20/03/2024 Spot Bond			9.69000	104.11900	9.69000	104.09224				0.00	0	0
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN364 On 06/08/2023 Spot Bond					0.00000	102.06888				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			11.83000	105.19765	11.83000	105.16480				0.00	0	0
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN366 On 06/08/2023 Spot Bond					0.00000	102.14508				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37( On 26/07/2022 Spot Bond					0.00000	99.77535				0.00	0	0
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37( On 20/03/2024 Spot Bond					0.00000	109.15509				0.00	0	0
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37( On 20/03/2021 Spot Bond			8.65000	102.89979	8.65000	102.87611				0.00	0	0
<b>Total CLN376 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN376</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37( On 20/06/2019 Spot Bond					0.00000	100.31609				0.00	0	0
<b>Total CLN378 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN378</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37( On 20/03/2024 Spot Bond			10.98000	99.21083	10.98000	99.18202				0.00	0	0
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN38( On 20/09/2024 Spot Bond			11.00000	100.84742	11.00000	100.81808				0.00	0	0
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN38( On 20/03/2021 Spot Bond					0.00000	100.78126				0.00	0	0
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN38( On 20/09/2024 Spot Bond			11.62000	102.56139	11.62000	102.52991				0.00	0	0
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN38( On 20/09/2024 Spot Bond					0.00000	100.84745				0.00	0	0
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN38( On 20/03/2021 Spot Bond					0.00000	100.70606				0.00	0	0
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN38( On 26/01/2021 Spot Bond					0.00000	99.76189				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>
CLN38( On 20/09/2019 Spot Bond					0.00000	100.74776				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN393 On 20/12/2019 Spot Bond					0.00000	101.76893				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>
CLN394 On 20/09/2022 Spot Bond					0.00000	100.70996				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>
CLN396 On 20/03/2020 Spot Bond					0.00000	100.98203				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>
CLN397 On 20/06/2020 Spot Bond					0.00000	101.16387				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>
CLN398 On 14/11/2022 Spot Bond					0.00000	101.59526				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>
CLN399 On 14/11/2022 Spot Bond					0.00000	101.58683				0.00	0	0
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN400 On 20/06/2020 Spot Bond					0.00000	100.70984				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>
CLN406 On 20/06/2020 Spot Bond					0.00000	100.18786				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>
CLN407 On 20/06/2020 Spot Bond					0.00000	100.71360				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>
CLN409 On 18/07/2020 Spot Bond					0.00000	104.31851				0.00	0	0
<b>Total CLN409 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN409</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN410 On 20/09/2020 Spot Bond					0.00000	102.61520				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					0.00000	101.18160				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN411</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN411 On 18/07/2020 Spot Bond					0.00000	100.61491				0.00	0	0
<b>Total CLN412 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN412</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN412 On 20/09/2020 Spot Bond					0.00000	101.72583				0.00	0	0
<b>Total CLN413 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN413</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN413 On 20/09/2020 Spot Bond					0.00000	100.81138				0.00	0	0
<b>Total CLN415 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN415</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN415 On 18/07/2020 Spot Bond					0.00000	99.96992				0.00	0	0
<b>Total CLN416 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN416</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN416 On 23/09/2020 Spot Bond					0.00000	100.66684				0.00	0	0
<b>Total CLN418 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN418</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN418 On 20/12/2020 Spot Bond					0.00000	100.84896				0.00	0	0
<b>Total CLN419 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN419</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN419 On 20/12/2020 Spot Bond					0.00000	104.62798				0.00	0	0
<b>Total CLN420 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN420</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN420 On 26/01/2021 Spot Bond					0.00000	99.70309				0.00	0	0
<b>Total CLN421 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN421</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN421 On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0
<b>Total CLN422 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN422</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN422 On 20/12/2020 Spot Bond					0.00000	112.85313				0.00	0	0
<b>Total CLN423 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN423</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN423 On 20/12/2020 Spot Bond					0.00000	115.83546				0.00	0	0
<b>Total CLN424 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN424</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN424 On 20/12/2020 Spot Bond					0.00000	102.35583				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN425 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN425</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN425 On 20/12/2020 Spot Bond					0.00000	113.19431				0.00	0	0
<b>Total CLN426 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN426</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN426 On 20/12/2020 Spot Bond					0.00000	101.00622				0.00	0	0
<b>Total CLN429 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN429</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN429 On 20/12/2020 Spot Bond					0.00000	140.42600				0.00	0	0
<b>Total CLN430 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN430</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN430 On 20/12/2020 Spot Bond					0.00000	107.93160				0.00	0	0
<b>Total CLN431 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN431</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN431 On 20/12/2020 Spot Bond					0.00000	108.68740				0.00	0	0
<b>Total CLN432 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN432</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN432 On 20/12/2020 Spot Bond					0.00000	109.40650				0.00	0	0
<b>Total CLN433 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN433</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN433 On 20/12/2020 Spot Bond					0.00000	141.35000				0.00	0	0
<b>Total CLN434 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN434</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN434 On 20/12/2020 Spot Bond					0.00000	100.77761				0.00	0	0
<b>Total CLN436 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN436</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN436 On 20/12/2020 Spot Bond					0.00000	100.74376				0.00	0	0
<b>Total CLN437 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN437</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN437 On 03/02/2021 Spot Bond					0.00000	101.91221				0.00	0	0
<b>Total CLN439 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN439</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN439 On 20/03/2021 Spot Bond					0.00000	142.67000				0.00	0	0
<b>Total CLN440 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN440</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN440 On 20/03/2021 Spot Bond					0.00000	101.37765				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN441 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN441</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN441 On 24/05/2021 Spot Bond			8.55000	109.79461	8.55000	109.76922				0.00	0	0
<b>Total CLN445 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN445</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN445 On 31/01/2022 Spot Bond			4.28000	150.70382	4.28000	150.69538				0.00	0	0
<b>Total CLN452 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN452</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN452 On 31/01/2025 Spot Bond			6.29500	112.42413	6.29500	112.41175				0.00	0	0
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN453 On 31/01/2025 Spot Bond			6.53500	111.01648	6.53500	111.00353				0.00	0	0
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN454 On 20/12/2021 Spot Bond					0.00000	100.87316				0.00	0	0
<b>Total CLN456 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN456</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN456 On 17/11/2021 Spot Bond					0.00000	101.50124				0.00	0	0
<b>Total CLN457 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN457</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN457 On 29/11/2021 Spot Bond					0.00000	102.06512				0.00	0	0
<b>Total CLN458 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN458</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN458 On 29/11/2021 Spot Bond					0.00000	101.24376				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>
CLN460 On 15/02/2022 Spot Bond					0.00000	104.83095				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>
CLN461 On 16/02/2022 Spot Bond			9.82000	104.81006	9.82000	104.78231				0.00	0	0
<b>Total CLN462 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN462</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN462 On 13/03/2022 Spot Bond			9.44000	102.47230	9.44000	102.44662				0.00	0	0
<b>Total CLN464 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN464</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN464 On 14/03/2020 Spot Bond					0.00000	100.83042				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN465 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN465</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN465 On 27/03/2020 Spot Bond					0.00000	100.50339				0.00	0	0
<b>Total CLN467 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN467</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN467 On 28/03/2020 Spot Bond					0.00000	100.49513				0.00	0	0
<b>Total CLN468 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN468</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN468 On 28/03/2022 Spot Bond					0.00000	101.67221				0.00	0	0
<b>Total CLN469 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN469</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN469 On 17/05/2019 Spot Bond					0.00000	101.38322				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>
CLN471 On 19/11/2022 Spot Bond					0.00000	101.60360				0.00	0	0
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN472 On 23/06/2021 Spot Bond					0.00000	101.40492				0.00	0	0
<b>Total CLN475 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN475</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN475 On 20/09/2020 Spot Bond					0.00000	100.78508				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	23.72159	100.00000	23.66850				0.00	0	0
<b>Total CLN477 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN477</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN480 On 07/06/2022 Spot Bond					0.00000	101.39940				0.00	0	0
<b>Total CLN481 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN481</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN481 On 20/05/2021 Spot Bond					0.00000	101.57559				0.00	0	0
<b>Total CLN482 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN482</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN482 On 20/05/2021 Spot Bond					0.00000	103.38530				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN483 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN483</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN483 On 02/12/2021 Spot Bond					0.00000	102.06340				0.00	0	0
<b>Total CLN484 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN484</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN484 On 02/12/2021 Spot Bond			8.75000	105.70929	8.75000	105.68442				0.00	0	0
<b>Total CLN485 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN485</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN485 On 20/06/2022 Spot Bond					0.00000	101.28112				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			12.12000	105.69122	12.12000	105.83674				0.00	0	0
<b>Total CLN487 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN487</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN487 On 28/07/2022 Spot Bond			8.92000	102.63916	8.92000	102.61442				0.00	0	0
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN488 On 28/03/2020 Spot Bond					0.00000	100.80719				0.00	0	0
<b>Total CLN489 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN489</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN489 On 28/03/2022 Spot Bond					0.00000	101.67039				0.00	0	0
<b>Total CLN490 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN490</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN490 On 07/06/2022 Spot Bond					0.00000	102.30376				0.00	0	0
<b>Total CLN491 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN491</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN491 On 30/09/2019 Spot Bond					0.00000	100.43269				0.00	0	0
<b>Total CLN492 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN492</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN492 On 20/06/2022 Spot Bond					0.00000	100.78457				0.00	0	0
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN493 On 07/06/2022 Spot Bond			11.25000	111.81995	11.25000	105.93018				0.00	0	0
<b>Total CLN494 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN494</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN494 On 29/08/2020 Spot Bond					0.00000	101.17216				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN495 On 04/09/2024 Spot Bond			9.52000	103.48356	9.52000	103.45741				0.00	0	0
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN496 On 04/09/2024 Spot Bond					0.00000	102.71148				0.00	0	0
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN497 On 08/06/2022 Spot Bond					0.00000	103.69476				0.00	0	0
<b>Total CLN498 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN498</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN498 On 20/05/2021 Spot Bond					0.00000	101.42713				0.00	0	0
<b>Total CLN499 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN499</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN499 On 10/10/2020 Spot Bond					0.00000	100.17018				0.00	0	0
<b>Total CLN500 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN500</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN500 On 11/10/2022 Spot Bond					0.00000	100.15507				0.00	0	0
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN501 On 11/10/2024 Spot Bond					0.00000	100.16056				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					0.00000	100.80932				0.00	0	0
<b>Total CLN503 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN503</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN503 On 11/10/2024 Spot Bond					0.00000	100.16056				0.00	0	0
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN504 On 24/10/2020 Spot Bond					0.00000	99.83956				0.00	0	0
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN505 On 30/04/2019 Spot Bond					0.00000	101.83385				0.00	0	0
<b>Total CLN506 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN506</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN506 On 20/12/2022 Spot Bond					0.00000	100.79278				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN507 On 24/02/2020 Spot Bond					0.00000	101.42523				0.00	0	0
<b>Total CLN508 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN508</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN508 On 11/10/2020 Spot Bond					0.00000	100.15257				0.00	0	0
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN510 On 14/11/2022 Spot Bond					0.00000	98.41770				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					0.00000	101.31114				0.00	0	10,000,000
<b>Total CLN512 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For CLN512</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
CLN512 On 15/09/2022 Spot Bond			9.96000	100.60534	9.96000	100.87543				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	101.43489	10.01000	104.63934				0.00	0	0
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN517 On 25/11/2022 Spot Bond					0.00000	101.36252				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	101.90437	9.60000	103.47659				0.00	0	0
<b>Total CLN519 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN519</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN519 On 12/03/2023 Spot Bond					0.00000	100.90852				0.00	0	0
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN520 On 17/09/2020 Spot Bond					0.00000	100.72136				0.00	0	0
<b>Total CLN521 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN521</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN521 On 27/02/2023 Spot Bond					0.00000	101.21924				0.00	0	0
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN522 On 13/05/2021 Spot Bond					0.00000	101.58661				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN523 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN523</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN523 On 09/09/2022 Spot Bond			9.20000	100.98248	9.20000	100.95779				0.00	0	0
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN524 On 24/04/2021 Spot Bond					0.00000	99.83865				0.00	0	0
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN525 On 26/04/2023 Spot Bond					0.00000	99.78377				0.00	0	0
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN526 On 21/02/2024 Spot Bond					0.00000	105.08428				0.00	0	0
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN527 On 25/11/2022 Spot Bond					0.00000	102.52981				0.00	0	0
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN528 On 29/11/2021 Spot Bond					0.00000	103.67024				0.00	0	0
<b>Total CLN529 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN529</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN529 On 12/03/2021 Spot Bond					0.00000	100.87266				0.00	0	0
<b>Total CLN530 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN530</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN530 On 12/03/2023 Spot Bond					0.00000	100.90852				0.00	0	0
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN531 On 20/06/2023 Spot Bond					0.00000	101.43973				0.00	0	0
<b>Total CLN532 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN532</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN532 On 20/06/2023 Spot Bond					0.00000	100.74769				0.00	0	0
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN533 On 18/07/2025 Spot Bond					0.00000	99.97544				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			10.10500	10.10500	10.10500	103.62849				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN535 On 18/07/2023 Spot Bond					0.00000	97.84592				0.00	0	0
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN536 On 25/10/2023 Spot Bond					0.00000	99.81120				0.00	0	0
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN537 On 16/08/2023 Spot Bond					0.00000	101.54079				0.00	0	0
<b>Total CLN538 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN538</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN538 On 20/12/2023 Spot Bond					0.00000	100.93165				0.00	0	0
<b>Total CLN539 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN539</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN539 On 17/01/2024 Spot Bond					0.00000	99.99961				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>
CLN540 On 20/12/2023 Spot Bond					0.00000	107.56100				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>
CLN541 On 30/05/2022 Spot Bond					0.00000	101.22408				0.00	0	14,200,000,000
<b>Total CLN542 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,200,000,000</b>
<b>Total For CLN542</b>										<b>0.00</b>	<b>0</b>	<b>14,200,000,000</b>
CLN542 On 07/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total CLN543 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN543</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN543 On 20/12/2023 Spot Bond					0.00000	101.89420				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>
CLN544 On 17/01/2024 Spot Bond					0.00000	99.99963				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>
CLN545 On 21/08/2026 Spot Bond			9.57500	103.83453	9.57500	103.80770				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>
CLN546 On 29/03/2025 Spot Bond			9.62500	102.51551	9.62500	102.48933				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN547 On 12/11/2025 Spot Bond			9.71500	106.41861	9.71500	106.38668				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>
CLN548 On 07/12/2025 Spot Bond			4.32500	4.32500	4.32500	101.39780				0.00	0	0
<b>Total CLN549 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN549</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN549 On 18/04/2028 Spot Bond					0.00000	241.48850				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			4.32500	4.32500	4.32500	101.39700				0.00	0	0
<b>Total CLN550 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN550</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN550 On 03/03/2020 Spot Bond				100.00000	0.00000	102.91100				0.00	0	0
<b>Total CLN551 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN551</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN551 On 20/12/2023 Spot Bond					0.00000	113.55200				0.00	0	0
<b>Total CLN552 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN552</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN552 On 20/03/2024 Spot Bond					0.00000	100.27440				0.00	0	0
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN553 On 20/03/2023 Spot Bond					0.00000	100.27063				0.00	0	0
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN554 On 20/12/2020 Spot Bond					0.00000	100.83770				0.00	0	0
<b>Total CLN555 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN555</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN555 On 15/11/2023 Spot Bond					0.00000	101.59630				0.00	0	0
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN556 On 12/11/2023 Spot Bond					0.00000	102.12297				0.00	0	0
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN557 On 24/11/2024 Spot Bond					0.00000	101.30746				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN558 On 17/01/2024 Spot Bond					0.00000	99.99950				0.00	0	4,000,000,000
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	104.84200				0.00	0	0
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN560 On 11/02/2026 Spot Bond					0.00000	101.56993				0.00	0	0
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN561 On 12/11/2025 Spot Bond			10.16000	102.28577	10.16000	104.36327				0.00	0	0
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN562 On 12/11/2025 Spot Bond			9.57500	103.51071	9.57500	106.31745				0.00	0	0
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN563 On 08/02/2024 Spot Bond					0.00000	101.27800				0.00	0	0
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN564 On 21/02/2024 Spot Bond					0.00000	101.20130				0.00	0	0
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN565 On 17/01/2024 Spot Bond					0.00000	99.99947				0.00	0	0
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN566 On 04/06/2023 Spot Bond					0.00000	100.87527				0.00	0	60,000,000
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
CLN567 On 11/02/2024 Spot Bond					0.00000	100.85020				0.00	0	160,000,000
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>160,000,000</b>
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	<b>160,000,000</b>
CLN568 On 13/05/2021 Spot Bond					0.00000	100.90429				0.00	0	0
<b>Total CLN569 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN569</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN569 On 13/05/2021 Spot Bond					0.00000	100.91332				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN570 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN570</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN570 On 12/11/2025 Spot Bond			9.80500	101.05331	9.80500	103.53959				0.00	0	0
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN571 On 12/11/2025 Spot Bond					0.00000	100.68262				0.00	0	0
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN572 On 13/05/2021 Spot Bond					0.00000	100.69346				0.00	0	0
<b>Total CLN573 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN573</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN573 On 11/02/2024 Spot Bond					0.00000	100.53337				0.00	0	0
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN574 On 15/03/2024 Spot Bond					0.00000	100.53785				0.00	0	0
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN575 On 25/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total CLN576 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN576</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN576 On 20/06/2024 Spot Bond					0.00000	100.35079				0.00	0	100,000,000
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN81 On 18/04/2028 Spot Bond			8.88000	95.35703	8.88000	95.33427				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>
CLNF12 On 20/06/2019 Spot Bond					0.00000	100.69129				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>
CLNF12 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>
CLNF13 On 20/09/2019 Spot Bond					0.00000	100.69122				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CLNF14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF14 On 20/06/2020 Spot Bond					0.00000	100.71737			0.00	0	0
<b>Total CLNF15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF15 On 17/08/2021 Spot Bond					0.00000	101.48949			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			8.50000	117.15406	8.50000	117.12726			0.00	0	300,000,000
<b>Total COJ05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For COJ05</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
COJ07 On 23/03/2021 Spot Bond			8.73000	104.31673	8.73000	104.29252			0.00	0	0
<b>Total COJ07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COJ08 On 22/06/2026 Spot Bond			10.13500	110.26847	10.13500	110.23852			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			9.27000	107.26887	9.27000	107.24217		2,039,400,000,000.00		220,000,000	3,205,000,000
<b>Total COJG01 SPOT</b>								<b>2,039,400,000,000.00</b>		<b>220,000,000</b>	<b>3,205,000,000</b>
<b>Total For COJG01</b>								<b>2,039,400,000,000.00</b>		<b>220,000,000</b>	<b>3,205,000,000</b>
COT01 On 03/04/2023 Spot Bond			9.76500	98.25638	9.76500	98.23079			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			11.27000	94.46861	11.27000	94.44032			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			11.22500	93.53352	11.22500	93.50545			0.00	0	0
<b>Total COT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPV01 On 30/06/2029 Spot Bond			11.73500	11.73500	11.73500	100.19146			0.00	0	0
<b>Total CPV01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPV01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CS002 On 17/12/2020 Spot Bond					0.00000	100.72462			0.00	0	0
<b>Total CS002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CS002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CS003 On 12/08/2021 Spot Bond					0.00000	100.84332			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CS003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CS003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CSA04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CSA04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CSA05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CSA05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CSD04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CSD04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CSD05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CSD05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 11/09/2019 Spot Bond					0.00000	100.89388				0.00	0	0
<b>Total DENG83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 23/09/2019 Spot Bond					0.00000	100.55557				0.00	0	0
<b>Total DENG84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 21/09/2021 Spot Bond					0.00000	100.67017				0.00	0	0
<b>Total DENG85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 27/09/2019 Spot Bond					0.00000	100.50617				0.00	0	0
<b>Total DENG86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG86</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 28/09/2021 Spot Bond					0.00000	100.51396				0.00	0	0
<b>Total DENG87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 28/09/2023 Spot Bond					0.00000	100.54613				0.00	0	0
<b>Total DENG88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 11/12/2019 Spot Bond					0.00000	100.89390				0.00	0	0
<b>Total DENG89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG89</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG9 On 31/01/2020 Spot Bond					0.00000	101.86191				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total DENG90 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG90</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00: On 20/12/2019 Spot Bond					0.00000	88.90525			0.00	0	0
<b>Total DOL009 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL009</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL01: On 20/12/2021 Spot Bond					0.00000	101.30828			0.00	0	0
<b>Total DOL012 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL012</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DSY01 On 21/11/2022 Spot Bond					0.00000	101.32854			0.00	0	0
<b>Total DSY01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DSY02 On 21/11/2024 Spot Bond					0.00000	101.63422			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			9.54500	9.54500	9.54500	108.12493			0.00	0	0
<b>Total DSY03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DSY04 On 21/08/2026 Spot Bond					0.00000	101.35688			0.00	0	0
<b>Total DSY04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV2021 On 18/06/2021 Spot Bond			8.14500	104.70819	8.14500	104.68523			0.00	0	0
<b>Total DV2021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV2021</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV22 On 07/02/2020 Spot Bond			8.27500	102.70366	8.27500	102.68065			0.00	0	0
<b>Total DV22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV22/R On 07/02/2020 Spot Bond			100.00000	58.13122	100.00000	58.00114			0.00	0	0
<b>Total DV22/R207 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV22/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV23 On 27/02/2023 Spot Bond			8.62000	105.81296	8.62000	105.78830		69,570,296,000.00	8,070,800	4,099,037,300	
<b>Total DV23 SPOT</b>								<b>69,570,296,000.00</b>	<b>8,070,800</b>	<b>4,099,037,300</b>	
<b>Total For DV23</b>								<b>69,570,296,000.00</b>	<b>8,070,800</b>	<b>4,099,037,300</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	15.11307	100.00000	15.07926		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	15.11307	100.00000	15.07926		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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV24 On 18/02/2024 Spot Bond			8.82000	104.92295	8.82000	104.89794			0.00	0	0
<b>Total DV24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	101.55420	9.69000	101.52765			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.55420	9.69000	101.52765			0.00	0	0
<b>Total DV24/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV24/R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV29 On 18/02/2029 Spot Bond			10.95500	96.54540	10.95500	96.51696			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	101.61888	10.10000	101.59122			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.61888	10.10000	101.59122			0.00	0	0
<b>Total DV29/R213 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV29/R213</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF19 On 31/05/2019 Spot Bond					0.00000	101.26549			0.00	0	0
<b>Total DVF19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20 On 29/11/2019 Spot Bond					0.00000	101.43917			0.00	800,000,000	800,000,000
<b>Total DVF20 SPOT</b>									<b>0.00</b>	<b>800,000,000</b>	<b>800,000,000</b>
<b>Total For DVF20</b>									<b>0.00</b>	<b>800,000,000</b>	<b>800,000,000</b>
DVF20I On 28/03/2020 Spot Bond					0.00000	100.73831			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>
DVF20C On 31/08/2020 Spot Bond					0.00000	101.32872			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>
DVF20I On 23/10/2020 Spot Bond					0.00000	99.95509			0.00	0	0
<b>Total DVF20D SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20D</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF21 On 29/11/2021 Spot Bond					0.00000	101.18136			0.00	0	0
<b>Total DVF21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF22 On 28/03/2022 Spot Bond					0.00000	101.07623			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>
DVF22I On 29/08/2022 Spot Bond					0.00000	101.84715			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF22( On 24/10/2022 Spot Bond					0.00000	99.84366				0.00	0	0
<b>Total DVF22C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF22C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF24 On 23/10/2024 Spot Bond					0.00000	99.86138				0.00	0	0
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF25 On 02/04/2024 Spot Bond					0.00000	100.35674				0.00	0	0
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF26 On 02/04/2026 Spot Bond					0.00000	100.36237				0.00	0	0
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF27 On 02/04/2029 Spot Bond					0.00000	100.36994				0.00	0	0
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF30L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total DVF30U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF30U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
E170 On 01/08/2020 Spot Bond			8.07500	109.32400	8.07500	104.30400				0.00	0	0
<b>Total E170 SPOT</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>
E170/R On 01/08/2020 Spot Bond			100.00000	46.39216	100.00000	46.28835				0.00	0	0
<b>Total E170/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN20 On 14/03/2020 Spot Bond			8.33500	102.02646	8.33500	102.00382				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			8.46000	104.17374	8.46000	104.15029				0.00	0	0
<b>Total ECN22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN24 On 14/03/2024 Spot Bond			9.23000	103.71885	9.23000	103.69342				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			4.41000	102.28719	4.41000	102.28130				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			4.14500	94.28571	4.14500	94.28076			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	123.36091	2.25000	123.36080			0.00	0	0
<b>Total EL037/I2038 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL037/I2038</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL28 On 02/05/2028 Spot Bond			4.02500	128.96318	4.06500	128.55518			0.00	0	0
<b>Total EL28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL29 On 19/11/2029 Spot Bond			4.03000	114.91365	4.03000	114.90801			0.00	0	0
<b>Total EL29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL30 On 29/07/2030 Spot Bond			4.03000	112.53597	4.03000	112.53043			0.00	0	0
<b>Total EL30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL31 On 02/06/2031 Spot Bond			4.07000	104.20803	4.07000	104.20286			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			4.11500	95.79894	4.11500	95.79399			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	123.36091	2.25000	123.36080			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			8.18000	105.14319	8.18000	105.11991			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			8.15000	105.52304	8.15000	105.50013			0.00	0	0
<b>Total EMM02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EMM03 On 04/05/2024 Spot Bond			10.24500	103.81712	10.24500	103.78847			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			10.75500	10.75500	10.75500	98.53320			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM05 On 17/04/2029 Spot Bond			10.80500	10.80500	10.80500	99.45944				0.00	0	1,333,333,200
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,333,333,200</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>1,333,333,200</b>
EMM06 On 23/06/2025 Spot Bond			10.37500	10.37500	10.37500	102.88245				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			10.22500	10.22500	10.22500	103.66205				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			11.01500	11.01500	11.01500	88.63195				0.00	0	0
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX01 On 23/04/2021 Spot Bond					0.00000	102.37506				0.00	0	0
<b>Total ENX01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX01 On 23/04/2021 Spot Bond					0.00000	102.21428				0.00	0	0
<b>Total ENX01S SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX01S</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX02 On 10/09/2022 Spot Bond					0.00000	100.99394				0.00	0	0
<b>Total ENX02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ENX03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX04 On 01/03/2020 Spot Bond					0.00000	100.41231				0.00	0	0
<b>Total ENX04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF007 On 02/09/2020 Spot Bond					0.00000	101.06896				0.00	0	0
<b>Total EPF007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF008 On 12/09/2019 Spot Bond					0.00000	101.16603				0.00	0	0
<b>Total EPF008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF010 On 07/11/2019 Spot Bond					0.00000	101.95713				0.00	4,350,000,000	1,450,000,000

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 EPF010 SPOT</b>										<b>0.00</b>	<b>4,350,000,000</b>	<b>1,450,000,000</b>
<b>Total For EPF010</b>										<b>0.00</b>	<b>4,350,000,000</b>	<b>1,450,000,000</b>
EPF011 On 12/06/2020 Spot Bond					0.00000	101.72282				0.00	0	0
<b>Total EPF011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF012 On 06/11/2020 Spot Bond					0.00000	102.46783				0.00	0	0
<b>Total EPF012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF014 On 28/05/2021 Spot Bond					0.00000	101.18562				0.00	0	0
<b>Total EPF014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF015 On 04/06/2023 Spot Bond					0.00000	101.11012				0.00	0	0
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF016 On 07/09/2021 Spot Bond					0.00000	100.97366				0.00	0	0
<b>Total EPF016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF017 On 07/09/2023 Spot Bond					0.00000	100.99028				0.00	0	0
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF018 On 13/12/2025 Spot Bond					0.00000	100.86419				0.00	0	0
<b>Total EPF018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF02L On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF04L On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF05L On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF07L On 28/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF08L On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	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>
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC3! On 06/09/2019 Spot Bond					0.00000	100.96333				0.00	0	0
<b>Total EPFC39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC4 On 06/11/2019 Spot Bond					0.00000	101.60184				0.00	0	0
<b>Total EPFC41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC4: On 04/03/2020 Spot Bond					0.00000	101.00906				0.00	0	0
<b>Total EPFC42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC4: On 03/10/2019 Spot Bond					0.00000	100.29835				0.00	0	0
<b>Total EPFC43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EQS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS06 On 09/04/2020 Spot Bond					0.00000	99.91069				0.00	0	0
<b>Total EQS06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS10 On 28/07/2022 Spot Bond					0.00000	102.20453				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>
EQT01! On 26/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EQT01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQT01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/08/2019 Spot Bond					0.00000	101.43817				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ERS3B4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/05/2019 Spot Bond					0.00000	101.48579			0.00	0	0
<b>Total ERS3B5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/08/2019 Spot Bond					0.00000	101.51697			0.00	0	0
<b>Total ERS3C4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/05/2019 Spot Bond					0.00000	101.64349			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	105.63400	10.00000	105.60600			0.00	0	0
<b>Total ERSA12/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2020 Spot Bond					0.00000	102.11307			0.00	0	0
<b>Total ERSA21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/05/2019 Spot Bond					0.00000	101.45124			0.00	0	0
<b>Total ERSA22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2019 Spot Bond					0.00000	101.57186			0.00	0	0
<b>Total ERSA23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.38307			0.00	0	0
<b>Total ERSA24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.43036			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			8.79000	106.07945	8.79000	106.05425		54,280,192,590,000.00	6,175,221,000	3,517,044,000	
<b>Total ES23 SPOT</b>								<b>54,280,192,590,000.00</b>	<b>6,175,221,000</b>	<b>3,517,044,000</b>	
<b>Total For ES23</b>								<b>54,280,192,590,000.00</b>	<b>6,175,221,000</b>	<b>3,517,044,000</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.26255	10.00000	102.23500		0.00	0	0	
<b>Total ES23/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES23/R2023</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			9.72500	91.01494	9.72500	90.99133		39,133,271,630,000.00	4,023,986,800	6,236,859,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ES26 SPOT</b>									<b>19,133,271,630,000.00</b>	<b>4,023,986,800</b>	<b>6,236,859,500</b>
<b>Total For ES26</b>									<b>19,133,271,630,000.00</b>	<b>4,023,986,800</b>	<b>6,236,859,500</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	100.33717	7.85000	100.31606			0.00	0	0
<b>Total ES26/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Spot Bond			10.73000	77.25306	10.72500	77.26104			5,593,463,160,000.00	521,292,000	3,924,728,200
<b>Total ES33 SPOT</b>									<b>5,593,463,160,000.00</b>	<b>521,292,000</b>	<b>3,924,728,200</b>
<b>Total For ES33</b>									<b>5,593,463,160,000.00</b>	<b>521,292,000</b>	<b>3,924,728,200</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	100.68258	7.50000	100.66243			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			10.99500	79.08017	10.99500	79.05692			40,180,800,894,000.00	3,654,461,200	1,980,513,500
<b>Total ES42 SPOT</b>									<b>10,180,800,894,000.00</b>	<b>3,654,461,200</b>	<b>1,980,513,500</b>
<b>Total For ES42</b>									<b>10,180,800,894,000.00</b>	<b>3,654,461,200</b>	<b>1,980,513,500</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	99.84005	8.50000	99.81722			0.00	0	0
<b>Total ES42/R214 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES42/R214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ESF01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ESF01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ESF02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ESF02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ESFR0 On 20/04/2021 Spot Bond					0.00000	99.99842			0.00	0	0
<b>Total ESFR03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ESFR03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EXX02 On 19/05/2019 Spot Bond					0.00000	101.45163			0.00	0	0
<b>Total EXX02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EXX02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FBJ20Z On 20/03/2020 Spot Bond					0.00000	100.69504			0.00	1,600,000,000	800,000,000
<b>Total FBJ20Z SPOT</b>									<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
<b>Total For FBJ20Z</b>									<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.71744			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	12.79160	100.00000	12.75956			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	20.85900	100.00000	20.80676				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
<b>Total FIF02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB08 On 31/05/2019 Spot Bond					0.00000	101.22953				0.00	0	0
<b>Total FIFB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB09 On 27/06/2019 Spot Bond					0.00000	100.51980				0.00	0	0
<b>Total FIFB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB10 On 12/09/2019 Spot Bond					0.00000	101.03229				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FIFB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB11 On 07/02/2020 Spot Bond					0.00000	101.87796				0.00	0	65,000,000
<b>Total FIFB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>65,000,000</b>
<b>Total For FIFB11</b>										<b>0.00</b>	<b>0</b>	<b>65,000,000</b>
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.55229				0.00	0	0
<b>Total FIFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.66543				0.00	0	0
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.36607				0.00	0	0
<b>Total FIFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FMLA11 On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FMLA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FMLA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNT006 On 03/05/2019 Spot Bond					0.00000	102.08178				0.00	0	0
<b>Total FNT006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNT006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNT008 On 14/06/2019 Spot Bond					0.00000	101.55425				0.00	0	0
<b>Total FNT008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNT008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNT009 On 07/05/2019 Spot Bond					0.00000	101.18068				0.00	0	0
<b>Total FNT009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNT009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNT011 On 06/06/2019 Spot Bond					0.00000	100.90247				0.00	0	0
<b>Total FNT011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNT011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNT012 On 03/07/2019 Spot Bond					0.00000	100.29740				0.00	0	0
<b>Total FNT012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNT012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNT013 On 03/07/2019 Spot Bond					0.00000	100.12534				0.00	0	0
<b>Total FNT013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNT013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNTA1 On 03/06/2019 Spot Bond					0.00000	100.50329				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FNTA10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNTA10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNTB1(On 16/09/2019 Spot Bond					0.00000	100.32795				0.00	0	0
<b>Total FNTB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNTB10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNTC1(On 01/08/2019 Spot Bond					0.00000	100.11164				0.00	0	0
<b>Total FNTC10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNTC10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FPA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FPA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FPB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FPB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB12 On 02/06/2019 Spot Bond					0.00000	101.26802				0.00	10,737,892,400	5,368,946,200
<b>Total FRB12 SPOT</b>										<b>0.00</b>	<b>10,737,892,400</b>	<b>5,368,946,200</b>
<b>Total For FRB12</b>										<b>0.00</b>	<b>10,737,892,400</b>	<b>5,368,946,200</b>
FRB13 On 02/06/2021 Spot Bond					0.00000	102.48368				0.00	0	0
<b>Total FRB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB14 On 02/06/2021 Spot Bond			9.85000	9.85000	9.85000	103.99506				0.00	0	0
<b>Total FRB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB15 On 06/03/2020 Spot Bond					0.00000	103.11184				0.00	1,115,364,800	1,557,682,400
<b>Total FRB15 SPOT</b>										<b>0.00</b>	<b>1,115,364,800</b>	<b>1,557,682,400</b>
<b>Total For FRB15</b>										<b>0.00</b>	<b>1,115,364,800</b>	<b>1,557,682,400</b>
FRB16 On 08/07/2020 Spot Bond					0.00000	102.45162				0.00	0	0
<b>Total FRB16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB17 On 08/01/2022 Spot Bond					0.00000	104.54238				0.00	0	0
<b>Total FRB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB17(On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB18 On 13/04/2021 Spot Bond					0.00000	104.25437				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FRB18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB19 On 14/04/2021 Spot Bond			10.55000	103.27825	10.55000	103.24924			0.00	0	0
<b>Total FRB19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB20 On 15/04/2021 Spot Bond					0.00000	103.85670			0.00	0	0
<b>Total FRB20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB21 On 24/11/2021 Spot Bond					0.00000	103.93068			0.00	0	0
<b>Total FRB21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB22 On 08/12/2022 Spot Bond					0.00000	106.57492			0.00	80,000,000	210,000,000
<b>Total FRB22 SPOT</b>									<b>0.00</b>	<b>80,000,000</b>	<b>210,000,000</b>
<b>Total For FRB22</b>									<b>0.00</b>	<b>80,000,000</b>	<b>210,000,000</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	103.70210			0.00	0	0
<b>Total FRB23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	102.87004			0.00	0	0
<b>Total FRB24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	100.91823			0.00	16,200,000,000	16,000,000,000
<b>Total FRB25 SPOT</b>									<b>0.00</b>	<b>16,200,000,000</b>	<b>16,000,000,000</b>
<b>Total For FRB25</b>									<b>0.00</b>	<b>16,200,000,000</b>	<b>16,000,000,000</b>
FRBI22 On 31/01/2022 Spot Bond			3.44000	154.07620	3.44000	154.07107			0.00	0	0
<b>Total FRBI22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI23 On 07/12/2023 Spot Bond			3.68000	3.68000	3.68000	291.12941		510,048,000,000.00	138,600,000	69,300,000	
<b>Total FRBI23 SPOT</b>								<b>510,048,000,000.00</b>	<b>138,600,000</b>	<b>69,300,000</b>	
<b>Total For FRBI23</b>								<b>510,048,000,000.00</b>	<b>138,600,000</b>	<b>69,300,000</b>	
FRBI25 On 31/01/2025 Spot Bond			3.77000	3.77000	3.77000	128.52443		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			3.95500	174.06175	3.95500	174.05376		0.00	0	0	
<b>Total FRBI28 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRBI28</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRBI29 On 31/03/2029 Spot Bond			4.02700	4.02700	4.02700	92.98628		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			4.43000	4.43000	4.43000	204.01331				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			4.79000	87.12779	4.79000	87.12184				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			4.82000	88.95866	4.82000	88.95246				0.00	0	0
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ01 On 30/11/2020 Spot Bond			8.33000	8.33000	8.33000	87.69973				0.00	0	0
<b>Total FRBZ01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ02 On 28/10/2024 Spot Bond			9.26000	9.26000	9.26000	61.16552				0.00	0	0
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ03 On 10/12/2024 Spot Bond			9.30000	9.30000	9.30000	60.38794				0.00	0	0
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC107 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC121 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC169 On 31/01/2025 Spot Bond			4.69500	4.69500	4.69500	122.33561				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>
FRC178 On 06/08/2023 Spot Bond					0.00000	101.64066				0.00	0	0
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC179 On 20/09/2020 Spot Bond					0.00000	100.79410				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>
FRC187 On 06/08/2023 Spot Bond					0.00000	96.50827				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 25/11/2020 Spot Bond			10.00000	105.63400	10.00000	105.60600				0.00	0	0
<b>Total FRC193/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 20/06/2024 Spot Bond					0.00000	100.77242				0.00	0	0
<b>Total FRC195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 20/06/2019 Spot Bond					0.00000	100.77457				0.00	0	0
<b>Total FRC206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<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>
FRC20: On 07/10/2020 Spot Bond					0.00000	102.34587				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>
FRC21: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC21: On 20/12/2019 Spot Bond					0.00000	100.75909				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>
FRC21: On 07/05/2020 Spot Bond					0.00000	101.72954				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>
FRC21: 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>
FRC21: On 07/11/2019 Spot Bond					0.00000	101.86450				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>
FRC21: On 04/11/2019 Spot Bond					0.00000	101.81419				0.00	0	0
<b>Total FRC219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC22: On 31/01/2022 Spot Bond			4.09000	151.45873	4.09000	151.45102			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>
FRC22: On 20/05/2020 Spot Bond					0.00000	101.41196			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>
FRC23: On 31/01/2022 Spot Bond			4.95000	148.07788	4.95000	148.06689			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>
FRC23: On 20/12/2020 Spot Bond					0.00000	101.07864			0.00	0	0
<b>Total FRC234 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC234</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 08/02/2020 Spot Bond					0.00000	107.04276			0.00	0	0
<b>Total FRC236 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC236</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 19/10/2020 Spot Bond					0.00000	98.99721			0.00	0	0
<b>Total FRC237 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC237</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 08/02/2020 Spot Bond					0.00000	107.32788			0.00	0	0
<b>Total FRC238 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC238</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 19/10/2020 Spot Bond					0.00000	99.87280			0.00	0	0
<b>Total FRC239 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC239</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 19/10/2020 Spot Bond					0.00000	100.94855			0.00	0	0
<b>Total FRC240 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC240</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 08/02/2020 Spot Bond					0.00000	107.11248			0.00	0	0
<b>Total FRC241 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC241</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 08/02/2020 Spot Bond					0.00000	106.94327			0.00	0	0
<b>Total FRC242 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC242</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 19/10/2020 Spot Bond					0.00000	99.89510			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC24 On 08/02/2020 Spot Bond					0.00000	106.82854			0.00	0	0
<b>Total FRC244 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC244</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24 On 19/10/2020 Spot Bond					0.00000	99.89619			0.00	0	0
<b>Total FRC245 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC245</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24 On 19/10/2020 Spot Bond					0.00000	99.91736			0.00	0	0
<b>Total FRC246 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC246</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24 On 08/02/2020 Spot Bond					0.00000	106.84956			0.00	0	0
<b>Total FRC247 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC247</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24 On 08/02/2020 Spot Bond					0.00000	102.37872			0.00	0	0
<b>Total FRC248 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC248</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24 On 19/10/2020 Spot Bond					0.00000	99.47927			0.00	0	0
<b>Total FRC249 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC249</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25 On 19/10/2020 Spot Bond					0.00000	99.91763			0.00	0	0
<b>Total FRC250 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC250</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25 On 13/02/2022 Spot Bond					0.00000	101.82597			0.00	0	0
<b>Total FRC251 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC251</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25 On 14/03/2022 Spot Bond					0.00000	100.85810			0.00	0	0
<b>Total FRC252 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC252</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25 On 27/03/2020 Spot Bond					0.00000	100.81579			0.00	0	0
<b>Total FRC254 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC254</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000			0.00	0	0
<b>Total FRC255 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC255</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25 On 17/07/2027 Spot Bond					0.00000	101.99994			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC25: On 27/03/2020 Spot Bond					0.00000	100.49491			0.00	0	0
<b>Total FRC257 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC257</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25: On 08/05/2020 Spot Bond					0.00000	102.26546			0.00	0	0
<b>Total FRC258 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC258</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25: On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	107.67639			0.00	0	0
<b>Total FRC259 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC259</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26: On 27/02/2023 Spot Bond			3.45500	106.52003	3.45500	106.51644			0.00	0	0
<b>Total FRC260 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC260</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26: On 10/10/2020 Spot Bond					0.00000	100.16739			0.00	0	0
<b>Total FRC261 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC261</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26: On 13/07/2020 Spot Bond					0.00000	100.04587			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 13/07/2020 Spot Bond					0.00000	100.43036			0.00	0	0
<b>Total FRC264 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC264</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26: On 20/06/2021 Spot Bond					0.00000	100.85655			0.00	0	0
<b>Total FRC265 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC265</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26: On 23/08/2019 Spot Bond					0.00000	101.16948			0.00	0	0
<b>Total FRC266 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC266</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26: On 06/08/2023 Spot Bond					0.00000	105.00681			0.00	0	0
<b>Total FRC267 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC267</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26: On 21/10/2019 Spot Bond					0.00000	99.89532			0.00	0	0
<b>Total FRC269 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC269</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 16/11/2019 Spot Bond					0.00000	101.31199			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>

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 30/01/2023 Spot Bond					0.00000	101.95978				0.00	0	0
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.01120				0.00	0	0
<b>Total FRC272 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC272</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 02/05/2028 Spot Bond			9.80000	104.51258	9.80000	104.48496				0.00	0	0
<b>Total FRC274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 12/12/2020 Spot Bond					0.00000	100.87753				0.00	0	0
<b>Total FRC275 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC275</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 12/12/2020 Spot Bond					0.00000	100.87947				0.00	0	0
<b>Total FRC276 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC276</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 04/03/2021 Spot Bond					0.00000	101.05076				0.00	0	0
<b>Total FRC277 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC277</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 27/03/2020 Spot Bond					0.00000	100.47398				0.00	0	0
<b>Total FRC278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC278</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 21/11/2022 Spot Bond					0.00000	101.34945				0.00	0	0
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 20/12/2023 Spot Bond					0.00000	100.75893				0.00	0	0
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 03/09/2019 Spot Bond					0.00000	101.52655				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			3.57000	3.57000	3.57000	102.18881				0.00	0	0
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 26/01/2021 Spot Bond					0.00000	103.31434				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC284 On 11/11/2024 Spot Bond					0.00000	101.96338				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>
FRC285 On 20/12/2022 Spot Bond					0.00000	100.79395				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>
FRC286 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	100.46313				0.00	0	0
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC287 On 01/02/2020 Spot Bond					0.00000	101.71411				0.00	0	0
<b>Total FRC287 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC287</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC288 On 01/02/2020 Spot Bond					0.00000	101.71411				0.00	0	0
<b>Total FRC288 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC288</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC289 On 20/12/2022 Spot Bond					0.00000	100.69641				0.00	0	0
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC290 On 20/06/2022 Spot Bond					0.00000	100.78156				0.00	0	0
<b>Total FRC290 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC290</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC291 On 26/01/2021 Spot Bond					0.00000	101.12126				0.00	0	0
<b>Total FRC291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC291</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC292 On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	100.66793				0.00	0	0
<b>Total FRC292 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC292</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC66 On 31/01/2022 Spot Bond			4.73000	4.73000	4.73000	148.92381				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			4.67000	4.67000	4.67000	149.15855				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			4.65000	4.65000	4.65000	149.23690				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRD16I On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD16U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD16U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD17I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD17U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD17U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD18I 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>
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD19U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD19U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD20U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD20U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD22I 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>
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD23U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD23U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD24U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD24U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD25U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD25U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD26U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD26U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD27U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD27U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	7,600,000,000
<b>Total FRD28U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,600,000,000</b>
<b>Total For FRD28U</b>										<b>0.00</b>	<b>0</b>	<b>7,600,000,000</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
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	6,800,000,000
<b>Total FRD29U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>6,800,000,000</b>
<b>Total For FRD29U</b>									<b>0.00</b>	<b>0</b>	<b>6,800,000,000</b>
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	7,600,000,000
<b>Total FRD30U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>7,600,000,000</b>
<b>Total For FRD30U</b>									<b>0.00</b>	<b>0</b>	<b>7,600,000,000</b>
FRI33 On 28/02/2033 Spot Bond			4.79000	85.16201	4.79000	85.15626			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			4.72000	98.44589	4.72000	98.43921			0.00	0	0
<b>Total FRI38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRI38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.63073			0.00	0	0
<b>Total FRJ20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.22773			0.00	0	0
<b>Total FRJ21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.20945			0.00	0	0
<b>Total FRJ22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.26292			0.00	0	0
<b>Total FRJ23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.45189			0.00	0	300,000,000
<b>Total FRJ24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For FRJ24</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.54193			0.00	0	20,000,000
<b>Total FRJ25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For FRJ25</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.96055			0.00	0	0
<b>Total FRJ26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.12771			0.00	0	0
<b>Total FRJ27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.50917			0.00	0	0
<b>Total FRJ29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRS01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRS02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS100 On 15/01/2024 Spot Bond			3.60800	3.60800	3.60800	100.34265			0.00	0	0
<b>Total FRS100 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS100</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS101 On 31/01/2038 Spot Bond			3.96500	3.96500	3.96500	109.67592			0.00	0	0
<b>Total FRS101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS103 On 23/01/2024 Spot Bond					0.00000	101.92705			0.00	0	0
<b>Total FRS103 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS103</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS104 On 23/01/2024 Spot Bond					0.00000	101.92705			0.00	0	0
<b>Total FRS104 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS104</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS108 On 31/01/2038 Spot Bond			4.10500	107.48504	4.10500	107.47951			0.00	0	0
<b>Total FRS108 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS108</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS109 On 07/12/2033 Spot Bond			4.10000	211.60465	4.10000	211.59396			0.00	0	0
<b>Total FRS109 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS109</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS110 On 31/01/2038 Spot Bond			4.89500	96.04469	4.89500	96.03771			0.00	0	20,000,000
<b>Total FRS110 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For FRS110</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
FRS112 On 07/12/2033 Spot Bond			4.13000	4.13000	4.13000	210.89068			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>
FRS113 On 29/04/2019 Spot Bond					0.00000	102.30458			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS114 On 31/01/2025 Spot Bond			4.24500	125.31007	4.24500	125.30317				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>
FRS115 On 31/01/2038 Spot Bond			3.70500	113.90458	3.70500	113.89997				0.00	0	0
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS119 On 31/01/2038 Spot Bond			4.49500	101.64172	4.49500	101.63543				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			4.25000	208.11749	4.25000	208.10610				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			4.30000	206.97075	4.30000	206.95919				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			3.77500	160.23386	3.77500	112.48991				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			4.33000	206.28644	4.33000	206.27475				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			5.46500	88.70629	5.46500	88.69850				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			5.06000	159.74496	5.06000	159.73290				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			4.99500	94.70474	4.99500	94.69760				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			4.58000	165.79190	4.58000	165.78151				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			4.64000	165.02189	4.64000	165.01128				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS13: On 07/12/2033 Spot Bond			4.84000	195.06854	4.84000	195.05482			0.00	0	0
<b>Total FRS132 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS132</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13: On 24/03/2020 Spot Bond					0.00000	98.77240			0.00	0	0
<b>Total FRS133 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS133</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13: On 31/01/2038 Spot Bond			4.92500	95.64028	4.92500	95.63325			0.00	0	0
<b>Total FRS134 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS134</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13: On 31/01/2038 Spot Bond			5.18000	5.18000	5.18000	92.27835			0.00	0	0
<b>Total FRS135 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS135</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13: On 31/01/2038 Spot Bond			4.70500	98.65511	4.70500	98.64844			0.00	0	0
<b>Total FRS136 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS136</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13: On 31/03/2028 Spot Bond			4.45000	167.47440	4.45000	167.46448			0.00	0	0
<b>Total FRS137 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS137</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13: On 07/12/2033 Spot Bond			4.61000	200.03197	4.61000	200.01913			0.00	0	0
<b>Total FRS138 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS138</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS14: On 31/03/2028 Spot Bond			4.58000	165.79190	4.58000	165.78151			0.00	0	0
<b>Total FRS142 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS142</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS14: On 31/03/2028 Spot Bond			4.58000	165.79190	4.58000	165.78151			0.00	0	0
<b>Total FRS143 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS143</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS14: On 31/03/2028 Spot Bond			4.87000	162.10783	4.87000	162.09643			0.00	0	0
<b>Total FRS145 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS145</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS14: On 31/01/2025 Spot Bond			4.54500	123.32365	4.54500	123.31585			0.00	0	0
<b>Total FRS146 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS146</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS14: On 31/01/2022 Spot Bond			3.79000	152.66005	3.79000	152.65351			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS14( On 31/03/2028 Spot Bond			4.93000	161.35738	4.93000	161.34575			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>
FRS15( On 31/03/2028 Spot Bond			4.97000	160.85927	4.97000	160.84752			0.00	0	0
<b>Total FRS150 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS150</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS15( On 31/01/2025 Spot Bond			4.51500	123.52067	4.51500	123.51298			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			4.39000	168.25750	4.39000	168.24782			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			4.98000	4.98000	4.98000	160.72322			0.00	0	0
<b>Total FRS153 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS153</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS15( On 20/06/2022 Spot Bond					0.00000	23.62844			0.00	0	0
<b>Total FRS158 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS158</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS15( On 06/06/2023 Spot Bond					0.00000	28.77674			0.00	0	0
<b>Total FRS159 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS159</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS16( On 06/06/2024 Spot Bond					0.00000	33.08883			0.00	0	0
<b>Total FRS160 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS160</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS16( On 06/06/2025 Spot Bond					0.00000	36.68100			0.00	0	0
<b>Total FRS161 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS161</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS16( On 20/06/2022 Spot Bond					0.00000	19.70708			0.00	0	0
<b>Total FRS162 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS162</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS16( On 06/06/2023 Spot Bond					0.00000	23.90595			0.00	0	0
<b>Total FRS163 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS163</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS16( On 06/06/2024 Spot Bond					0.00000	28.07402			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS165 On 06/06/2025 Spot Bond					0.00000	31.44004				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>
FRS166 On 01/08/2021 Spot Bond					0.00000	11.86144				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>
FRS167 On 01/08/2022 Spot Bond					0.00000	14.65063				0.00	0	0
<b>Total FRS167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS168 On 01/08/2022 Spot Bond					0.00000	14.46362				0.00	0	0
<b>Total FRS168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS169 On 01/08/2021 Spot Bond					0.00000	11.95891				0.00	0	0
<b>Total FRS169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS170 On 01/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS171 On 16/10/2022 Spot Bond					0.00000	100.02223				0.00	0	0
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS172 On 16/10/2024 Spot Bond					0.00000	100.02363				0.00	0	0
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS173 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	0
<b>Total FRS173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS174 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	0
<b>Total FRS174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS175 On 26/01/2024 Spot Bond					0.00000	24.14028				0.00	0	0
<b>Total FRS175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS176 On 26/01/2024 Spot Bond					0.00000	24.14025				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS177 On 19/07/2024 Spot Bond					0.00000	33.34129			0.00	0	0
<b>Total FRS177 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS177</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS178 On 02/08/2019 Spot Bond					0.00000	108.24142			0.00	0	0
<b>Total FRS178 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS178</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS179 On 15/08/2019 Spot Bond					0.00000	102.59096			0.00	0	0
<b>Total FRS179 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS179</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS180 On 18/09/2023 Spot Bond					0.00000	100.75277			0.00	0	0
<b>Total FRS180 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS180</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS181 On 19/09/2019 Spot Bond					0.00000	94.48683			0.00	0	0
<b>Total FRS181 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS181</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS182 On 27/09/2025 Spot Bond					0.00000	100.55093			0.00	0	0
<b>Total FRS182 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS182</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS183 On 04/10/2021 Spot Bond					0.00000	93.54526			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>
FRS184 On 16/11/2023 Spot Bond					0.00000	93.34073			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>
FRS185 On 20/11/2019 Spot Bond					0.00000	103.47084			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>
FRS186 On 23/01/2024 Spot Bond					0.00000	107.08999			0.00	0	0
<b>Total FRS186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS187 On 23/01/2024 Spot Bond					0.00000	110.01484			0.00	0	0
<b>Total FRS187 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS187</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS188 On 23/01/2024 Spot Bond					0.00000	109.50053			0.00	0	0
<b>Total FRS188 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS188</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS18 On 03/09/2019 Spot Bond					0.00000	102.95143			0.00	0	0
<b>Total FRS189 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS189</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS19 On 16/03/2020 Spot Bond					0.00000	101.90395			0.00	0	0
<b>Total FRS190 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS190</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS19 On 16/03/2020 Spot Bond					0.00000	101.85438			0.00	0	0
<b>Total FRS191 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS191</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS19 On 19/03/2020 Spot Bond					0.00000	100.32508			0.00	0	0
<b>Total FRS192 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS192</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS19 On 23/03/2020 Spot Bond					0.00000	99.88999			0.00	0	0
<b>Total FRS193 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS193</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			3.49000	3.49000	3.49000	293.36940			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			3.38000	3.38000	3.38000	294.67574			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			4.10000	4.10000	4.10000	286.25068			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			3.58000	153.50784	3.58000	153.50214			0.00	0	0
<b>Total FRS46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS49 On 27/10/2020 Spot Bond					0.00000	101.92406			0.00	0	0
<b>Total FRS49 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS49</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS51 On 31/01/2022 Spot Bond			3.28000	154.72888	3.28000	154.72440			0.00	0	0
<b>Total FRS51 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS51</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS62 On 04/11/2026 Spot Bond					0.00000	101.77472			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS64 On 26/01/2042 Spot Bond			3.94500	103.35526	3.94500	103.35040			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			3.62000	79.47341	3.62000	110.77325			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			3.70500	3.70500	3.70500	128.97248			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			3.73500	3.73500	3.73500	128.76546			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			4.29000	4.29000	4.29000	284.07612			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			7.80500	104.47672	7.80500	104.45462			0.00	0	0
<b>Total FRX19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX20 On 01/10/2020 Spot Bond			7.96000	101.46377	7.96000	101.44214		19,900,000,000,000.00	2,500,000,000	2,500,000,000	
<b>Total FRX20 SPOT</b>								<b>19,900,000,000,000.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>	
<b>Total For FRX20</b>								<b>19,900,000,000,000.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>	
FRX23 On 28/02/2023 Spot Bond			8.43000	8.43000	8.43000	98.78933		75,870,000,000,000.00	9,000,000,000	0	
<b>Total FRX23 SPOT</b>								<b>75,870,000,000,000.00</b>	<b>9,000,000,000</b>	<b>0</b>	
<b>Total For FRX23</b>								<b>75,870,000,000,000.00</b>	<b>9,000,000,000</b>	<b>0</b>	
FRX24 On 10/12/2024 Spot Bond			8.84500	112.11065	8.84500	112.08398		88,450,000,000.00	10,000,000	57,942,500	
<b>Total FRX24 SPOT</b>								<b>88,450,000,000.00</b>	<b>10,000,000</b>	<b>57,942,500</b>	
<b>Total For FRX24</b>								<b>88,450,000,000.00</b>	<b>10,000,000</b>	<b>57,942,500</b>	
FRX25 On 26/07/2025 Spot Bond			9.47500	103.45920	9.47500	103.43275		0.00	0	0	
<b>Total FRX25 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRX25</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			9.24500	101.78421	9.24500	101.75908		3,790,450,000,000.00	410,000,000	910,000,000	
<b>Total FRX26 SPOT</b>								<b>3,790,450,000,000.00</b>	<b>410,000,000</b>	<b>910,000,000</b>	
<b>Total For FRX26</b>								<b>3,790,450,000,000.00</b>	<b>410,000,000</b>	<b>910,000,000</b>	
FRX27 On 07/03/2027 Spot Bond			9.39500	105.50201	9.39500	105.47569		9,395,000,000,000.00	1,000,000,000	500,000,000	
<b>Total FRX27 SPOT</b>								<b>9,395,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
<b>Total For FRX27</b>								<b>9,395,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX28 On 26/07/2028 Spot Bond			9.58500	105.50208	9.58500	105.47481			0.00	0	0
<b>Total FRX28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX30 On 31/01/2030 Spot Bond			9.86500	101.29206	9.86500	101.26512		2,367,600,000,000.00		240,000,000	120,000,000
<b>Total FRX30 SPOT</b>								<b>2,367,600,000,000.00</b>		<b>240,000,000</b>	<b>120,000,000</b>
<b>Total For FRX30</b>								<b>2,367,600,000,000.00</b>		<b>240,000,000</b>	<b>120,000,000</b>
FRX31 On 21/02/2031 Spot Bond			10.03500	97.78511	10.03500	97.75867		14,450,400,000,000.00		1,440,000,000	720,000,000
<b>Total FRX31 SPOT</b>								<b>14,450,400,000,000.00</b>		<b>1,440,000,000</b>	<b>720,000,000</b>
<b>Total For FRX31</b>								<b>14,450,400,000,000.00</b>		<b>1,440,000,000</b>	<b>720,000,000</b>
FRX32 On 31/03/2032 Spot Bond			10.06500	103.75931	10.06500	103.73148		0.00		0	0
<b>Total FRX32 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For FRX32</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
FRX45 On 14/04/2045 Spot Bond			11.06500	74.07138	11.06500	74.04959		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 20/02/2038 Spot Bond					0.00000	101.35532		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 20/02/2038 Spot Bond					0.00000	101.41459		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 20/02/2038 Spot Bond					0.00000	101.46320		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 20/02/2038 Spot Bond					0.00000	101.68026		0.00		0	0
<b>Total FS2D1 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For FS2D1</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
FS3A5 On 20/02/2020 Spot Bond					0.00000	101.46397		0.00		0	0
<b>Total FS3A5 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For FS3A5</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
<b>Total FS3A5U SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For FS3A5U</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
FS3B1 On 20/02/2020 Spot Bond					0.00000	101.73365		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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4A4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5A3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5A4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS5C1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5C1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS5D1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5D1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS5E1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5E1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS6A1 On 20/08/2021 Spot Bond					0.00000	101.21250			0.00	0	0
<b>Total FS6A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.58150			0.00	0	0
<b>Total FS6A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.07988			0.00	0	0
<b>Total FS6A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.31745			0.00	0	0
<b>Total FS6B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS6C1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6C1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS6D1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6D1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS6E1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6E1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GBL03 On 16/11/2020 Spot Bond					0.00000	104.04574			0.00	0	0
<b>Total GBL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GBL04 On 05/06/2021 Spot Bond					0.00000	102.35207			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GH2A1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH2A1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2020 Spot Bond					0.00000	101.21040			0.00	0	0
<b>Total GH31A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2020 Spot Bond					0.00000	101.22424			0.00	0	0
<b>Total GH31A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31B On 25/02/2020 Spot Bond					0.00000	101.31416			0.00	0	0
<b>Total GH31B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31C On 25/02/2020 Spot Bond					0.00000	101.42475			0.00	0	0
<b>Total GH31C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31D On 25/02/2020 Spot Bond					0.00000	101.49382			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>
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB14U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB14U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB15U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB15U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB16U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB16U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB17U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB17U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB18U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB18U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB19U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB19U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB20U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB20U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB21U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB21U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB22U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB22U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB23U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB23U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB24U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB24U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB27U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB27U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB28U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB28U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB29U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB29U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT07 On 21/02/2024 Spot Bond					0.00000	103.53663			0.00	0	0
<b>Total GRT07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT08 On 24/06/2019 Spot Bond					0.00000	100.63345			0.00	0	0
<b>Total GRT08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT10 On 13/05/2019 Spot Bond					0.00000	101.55564			0.00	0	0
<b>Total GRT10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT11 On 13/05/2021 Spot Bond					0.00000	102.73874			0.00	144,000,000	32,000,000
<b>Total GRT11 SPOT</b>									<b>0.00</b>	<b>144,000,000</b>	<b>32,000,000</b>
<b>Total For GRT11</b>									<b>0.00</b>	<b>144,000,000</b>	<b>32,000,000</b>
GRT12 On 24/06/2020 Spot Bond					0.00000	101.34778			0.00	465,000,000	232,500,000
<b>Total GRT12 SPOT</b>									<b>0.00</b>	<b>465,000,000</b>	<b>232,500,000</b>
<b>Total For GRT12</b>									<b>0.00</b>	<b>465,000,000</b>	<b>232,500,000</b>
GRT13 On 15/04/2020 Spot Bond					0.00000	100.04396			0.00	0	0
<b>Total GRT13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT14 On 15/09/2021 Spot Bond					0.00000	101.73891			0.00	0	0
<b>Total GRT14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT15 On 15/04/2020 Spot Bond					0.00000	100.54219			0.00	0	126,000,000
<b>Total GRT15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>126,000,000</b>
<b>Total For GRT15</b>									<b>0.00</b>	<b>0</b>	<b>126,000,000</b>
GRT16 On 17/10/2021 Spot Bond					0.00000	101.48175			0.00	0	0
<b>Total GRT16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT17 On 17/10/2023 Spot Bond			9.16000	103.61047	9.16000	103.58512			0.00	0	0
<b>Total GRT17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT18 On 13/03/2020 Spot Bond					0.00000	101.19015			0.00	0	0
<b>Total GRT18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT19 On 14/03/2022 Spot Bond					0.00000	101.57102			0.00	0	0
<b>Total GRT19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT20 On 03/04/2024 Spot Bond					0.00000	101.54509			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			10.02500	99.45257	10.02500	99.42598			0.00	0	0
<b>Total GRT21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT22 On 16/10/2022 Spot Bond					0.00000	100.02174			0.00	0	0
<b>Total GRT22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT23 On 16/10/2024 Spot Bond					0.00000	100.23803			0.00	2,136,000,000	178,000,000
<b>Total GRT23 SPOT</b>									<b>0.00</b>	<b>2,136,000,000</b>	<b>178,000,000</b>
<b>Total For GRT23</b>									<b>0.00</b>	<b>2,136,000,000</b>	<b>178,000,000</b>
GRT24 On 09/03/2023 Spot Bond					0.00000	100.87343			0.00	0	0
<b>Total GRT24G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT24G</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT25 On 09/03/2025 Spot Bond					0.00000	100.99421			0.00	1,836,000,000	153,000,000
<b>Total GRT25G SPOT</b>									<b>0.00</b>	<b>1,836,000,000</b>	<b>153,000,000</b>
<b>Total For GRT25G</b>									<b>0.00</b>	<b>1,836,000,000</b>	<b>153,000,000</b>
GRT26 On 09/03/2028 Spot Bond					0.00000	100.93432			0.00	924,000,000	77,000,000
<b>Total GRT26G SPOT</b>									<b>0.00</b>	<b>924,000,000</b>	<b>77,000,000</b>
<b>Total For GRT26G</b>									<b>0.00</b>	<b>924,000,000</b>	<b>77,000,000</b>
GRT27 On 28/09/2023 Spot Bond					0.00000	100.46564			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					0.00000	100.84328			0.00	0	0
<b>Total GRT28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT29 On 10/12/2023 Spot Bond					0.00000	100.86322				0.00	0	0
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT30 On 10/12/2025 Spot Bond					0.00000	101.33789				0.00	0	1,065,000,000
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,065,000,000</b>
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	<b>1,065,000,000</b>
GRT31 On 28/02/2024 Spot Bond					0.00000	101.13340				0.00	0	0
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>
H6T1U On 02/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total H6T1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H6T1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
H7T1U On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total H7T1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H7T1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
H7T2U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total H7T2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H7T2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HC2T3 On 05/10/2019 Spot Bond					0.00000	100.27350				0.00	0	0
<b>Total HC2T3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC2T3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HC5T2 On 29/05/2020 Spot Bond					0.00000	101.08079				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					0.00000	101.86333				0.00	0	0
<b>Total HILB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

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					0.00000	100.19719			0.00	0	0
<b>Total HILB05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB06 On 11/07/2020 Spot Bond					0.00000	100.14601			0.00	0	0
<b>Total HILB06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB07 On 11/07/2021 Spot Bond					0.00000	100.14785			0.00	0	86,579,600
<b>Total HILB07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>86,579,600</b>
<b>Total For HILB07</b>									<b>0.00</b>	<b>0</b>	<b>86,579,600</b>
HILB08 On 29/03/2023 Spot Bond					0.00000	100.62173			0.00	0	0
<b>Total HILB08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB09 On 29/03/2025 Spot Bond					0.00000	100.47120			0.00	0	0
<b>Total HILB09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB10 On 17/03/2022 Spot Bond					0.00000	100.94231			0.00	0	0
<b>Total HILB10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB11 On 15/03/2024 Spot Bond					0.00000	100.80902			0.00	0	0
<b>Total HILB11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB12 On 15/03/2024 Spot Bond					0.00000	100.80457			0.00	0	0
<b>Total HILB12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total HM1C4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1C4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total HM1C5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1C5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF04/ On 25/11/2020 Spot Bond			10.00000	105.63400	10.00000	105.60600			0.00	0	0
<b>Total HPF04/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF04/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF06 On 20/02/2020 Spot Bond					0.00000	101.53346			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HPF08 On 15/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total HPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF09 On 15/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total HPF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF11 On 31/03/2023 Spot Bond					0.00000	100.40034				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			7.07000	105.29639	7.07000	105.27618				0.00	0	4,160,000,000
<b>Total HWAY20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,160,000,000</b>
<b>Total For HWAY20</b>										<b>0.00</b>	<b>0</b>	<b>4,160,000,000</b>
HWAY2 On 31/07/2020 Spot Bond			100.00000	43.36052	100.00000	43.26349				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			3.84000	289.27170	3.84000	289.25911				0.00	0	0
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 07/12/2024 Spot Bond			4.02000	4.02000	4.02000	290.34261				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			3.92000	82.56338	3.92000	97.56078				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			10.54500	92.21026	10.54500	92.18409				0.00	0	1,990,000,000
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,990,000,000</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>1,990,000,000</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.99179	100.00000	10.96719				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			10.55000	91.92541	10.55000	91.89931				0.00	0	500,000,000
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.99158	100.00000	10.96699				0.00	0	0
<b>Total HWAY35/R209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY35/R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWF08 On 15/07/2019 Spot Bond					0.00000	100.26883			0.00	0	0
<b>Total HWF08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF09 On 19/09/2019 Spot Bond					0.00000	100.82362			0.00	0	0
<b>Total HWF09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total HWF10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWY02 On 25/11/2020 Spot Bond			10.00000	105.63400	10.00000	105.60600			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			3.05000	133.59052	3.09500	133.26451		539,953,700,000,000.00	177,034,000,000	182,405,314,400	
<b>Total I2025 SPOT</b>								<b>19,953,700,000,000.00</b>	<b>177,034,000,000</b>	<b>182,405,314,400</b>	
<b>Total For I2025</b>								<b>19,953,700,000,000.00</b>	<b>177,034,000,000</b>	<b>182,405,314,400</b>	
I2029 On 31/03/2029 Spot Bond			3.24000	99.71159	3.24000	99.70891		601,674,480,000,000.00	185,702,000,000	70,400,495,700	
<b>Total I2029 SPOT</b>								<b>11,674,480,000,000.00</b>	<b>185,702,000,000</b>	<b>70,400,495,700</b>	
<b>Total For I2029</b>								<b>11,674,480,000,000.00</b>	<b>185,702,000,000</b>	<b>70,400,495,700</b>	
I2033 On 28/02/2033 Spot Bond			3.29000	101.52684	3.29000	101.52404		366,513,896,000,000.00	111,402,400,000	142,856,349,500	
<b>Total I2033 SPOT</b>								<b>16,513,896,000,000.00</b>	<b>111,402,400,000</b>	<b>142,856,349,500</b>	
<b>Total For I2033</b>								<b>16,513,896,000,000.00</b>	<b>111,402,400,000</b>	<b>142,856,349,500</b>	
I2038 On 31/01/2038 Spot Bond			3.34000	120.16721	3.34500	120.07500		370,259,040,000,000.00	110,856,000,000	235,286,751,000	
<b>Total I2038 SPOT</b>								<b>10,259,040,000,000.00</b>	<b>110,856,000,000</b>	<b>235,286,751,000</b>	
<b>Total For I2038</b>								<b>10,259,040,000,000.00</b>	<b>110,856,000,000</b>	<b>235,286,751,000</b>	
I2046 On 31/03/2046 Spot Bond			3.41500	111.57246	3.41500	111.56894		392,663,530,000,000.00	114,982,000,000	177,464,815,100	
<b>Total I2046 SPOT</b>								<b>12,663,530,000,000.00</b>	<b>114,982,000,000</b>	<b>177,464,815,100</b>	
<b>Total For I2046</b>								<b>12,663,530,000,000.00</b>	<b>114,982,000,000</b>	<b>177,464,815,100</b>	
I2050 On 31/12/2050 Spot Bond			3.39000	117.49284	3.42000	116.77124		915,441,024,000,000.00	270,041,600,000	339,351,315,112	
<b>Total I2050 SPOT</b>								<b>15,441,024,000,000.00</b>	<b>270,041,600,000</b>	<b>339,351,315,112</b>	
<b>Total For I2050</b>								<b>15,441,024,000,000.00</b>	<b>270,041,600,000</b>	<b>339,351,315,112</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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IB121U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB121U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IB122U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB122U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IB125U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB125U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IB126U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB126U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IBL02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL100 On 24/05/2020 Spot Bond					0.00000	101.20389			0.00	0	0
<b>Total IBL100 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL100</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL101 On 24/05/2022 Spot Bond			8.63500	8.63500	8.63500	104.76974			0.00	0	0
<b>Total IBL101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL102 On 24/05/2022 Spot Bond					0.00000	101.63672			0.00	0	91,074,800
<b>Total IBL102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>91,074,800</b>
<b>Total For IBL102</b>									<b>0.00</b>	<b>0</b>	<b>91,074,800</b>
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.00000			0.00	0	0
<b>Total IBL104 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL104</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL106 On 06/08/2020 Spot Bond			8.28000	8.28000	8.28000	101.62453		3,312,000,000,000.00	400,000,000	100,000,000	
<b>Total IBL106 SPOT</b>								<b>3,312,000,000,000.00</b>	<b>400,000,000</b>	<b>100,000,000</b>	
<b>Total For IBL106</b>								<b>3,312,000,000,000.00</b>	<b>400,000,000</b>	<b>100,000,000</b>	
IBL108 On 22/11/2019 Spot Bond					0.00000	101.25191			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			3.95000	287.99505	3.95000	287.98167			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.90983				0.00	0	0
<b>Total IBL110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL112 On 21/05/2020 Spot Bond					0.00000	101.26740				0.00	0	0
<b>Total IBL112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL113 On 21/05/2021 Spot Bond					0.00000	101.26738				0.00	0	0
<b>Total IBL113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL114 On 21/05/2022 Spot Bond					0.00000	101.31953				0.00	0	0
<b>Total IBL114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL115 On 21/05/2023 Spot Bond					0.00000	101.30169				0.00	0	0
<b>Total IBL115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL116 On 20/06/2020 Spot Bond					0.00000	100.64203				0.00	0	0
<b>Total IBL116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL117 On 13/07/2019 Spot Bond					0.00000	100.04174				0.00	0	0
<b>Total IBL117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL118 On 24/07/2020 Spot Bond					0.00000	99.85013				0.00	0	0
<b>Total IBL118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL119 On 16/08/2021 Spot Bond					0.00000	101.36731				0.00	0	0
<b>Total IBL119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL120 On 12/10/2020 Spot Bond					0.00000	100.01631				0.00	0	0
<b>Total IBL120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL123 On 14/02/2022 Spot Bond					0.00000	101.43080				0.00	0	0
<b>Total IBL123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL124 On 14/02/2024 Spot Bond					0.00000	101.46032				0.00	0	0
<b>Total IBL124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL127 On 02/04/2020 Spot Bond					0.00000	100.33864				0.00	0	0
<b>Total IBL127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL128 On 11/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IBL128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL36 On 31/01/2022 Spot Bond			3.38000	3.38000	3.38000	154.31567				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	105.63400	10.00000	105.60600				0.00	0	0
<b>Total IBL43/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL43/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL46 On 15/01/2020 Spot Bond			8.71000	100.81425	8.71000	100.79051				0.00	0	5,000,000,000
<b>Total IBL46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For IBL46</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
IBL50 On 02/08/2020 Spot Bond			8.34500	102.77028	8.34500	102.74707				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>
IBL60 On 17/02/2024 Spot Bond			9.28000	105.40393	9.28000	105.37753				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>
IBL64 On 29/07/2019 Spot Bond					0.00000	102.00097				0.00	0	0
<b>Total IBL64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL65 On 29/07/2021 Spot Bond					0.00000	101.82519				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			3.43000	154.11688	3.43000	154.11181				0.00	0	0
<b>Total IBL67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL75 On 19/08/2020 Spot Bond					0.00000	102.01210				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					0.00000	101.68560				0.00	0	0
<b>Total IBL77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL78 On 25/11/2022 Spot Bond			9.37000	105.96717	9.37000	105.94037			0.00	0	0
<b>Total IBL78 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL78</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IBL81U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL81U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IBL84U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL84U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL85 On 20/05/2019 Spot Bond					0.00000	101.46044			0.00	0	0
<b>Total IBL85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL86 On 20/05/2021 Spot Bond					0.00000	102.22475			0.00	0	0
<b>Total IBL86 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL86</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL87 On 20/05/2019 Spot Bond			8.13000	104.13278	8.13000	104.10975			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			8.35000	107.93739	8.35000	107.91301			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	30.89832	100.00000	30.82918			0.00	0	0
<b>Total IBL88/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL88/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL89 On 26/05/2021 Spot Bond					0.00000	101.29376			0.00	0	0
<b>Total IBL89 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL89</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IBL90U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL90U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL92 On 12/01/2020 Spot Bond					0.00000	100.02235			0.00	0	0
<b>Total IBL92 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL92</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL94 On 06/09/2019 Spot Bond					0.00000	101.07511			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL95 On 12/09/2021 Spot Bond					0.00000	102.18401			0.00	1,000,000,000	0
<b>Total IBL95 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>0</b>
<b>Total For IBL95</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>0</b>
IBL96 On 21/09/2019 Spot Bond					0.00000	100.86024			0.00	0	0
<b>Total IBL96 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL96</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL97 On 03/10/2019 Spot Bond					0.00000	100.33436			0.00	0	0
<b>Total IBL97 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL97</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL98 On 03/10/2023 Spot Bond					0.00000	102.18783			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			9.17000	99.84492	9.17000	99.82033			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	10.39169	100.00000	10.36844			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					0.00000	99.82131			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			8.20000	100.10544	8.20000	100.08334			0.00	0	0
<b>Total IDCG03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG05 On 24/11/2019 Spot Bond					0.00000	101.51182			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			9.37500	104.55689	9.37500	104.53043			0.00	0	0
<b>Total IDCG06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.50937			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG08 On 13/05/2030 Spot Bond			11.45500	103.72659	11.45500	103.66988			0.00	0	0
<b>Total IDCG08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG09 On 05/12/2019 Spot Bond					0.00000	101.57575			0.00	100,000,000	100,000,000
<b>Total IDCG09 SPOT</b>									<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
<b>Total For IDCG09</b>									<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.05584			0.00	0	0
<b>Total IDCG10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG11 On 05/12/2026 Spot Bond			9.82500	109.10148	9.82500	109.07273			0.00	0	0
<b>Total IDCG11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.15063			0.00	0	0
<b>Total IDCG12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.12963			0.00	0	0
<b>Total IDCG13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.48959			0.00	0	0
<b>Total IDCG14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.93267			0.00	0	0
<b>Total IDCG15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG16 On 12/11/2025 Spot Bond					0.00000	101.64288			0.00	0	0
<b>Total IDCG16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.65765			0.00	0	0
<b>Total IDCG17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.84044			0.00	0	0
<b>Total IDCG18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.87451			0.00	0	0
<b>Total IDCG19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	99.99463			0.00	0	0
<b>Total IDCP06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.80143			0.00	0	0
<b>Total IDCP07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IDCP1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP2L On 05/04/2025 Spot Bond			100.00000	5.38906	100.00000	5.37714			0.00	0	0
<b>Total IDCP2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IDCP3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IFC01 On 10/12/2024 Spot Bond			8.72500	103.04913	8.72500	103.02496			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			7.00000	103.31915	7.00000	103.29973			0.00	0	0
<b>Total IFC02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFC02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN276U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN276U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN277U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN277U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN281U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN281U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN286U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN286U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN289U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN289U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN304U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN304U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN306U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN306U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN327U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN327U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN329U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN329U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN334U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN334U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN342U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN342U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN343U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN343U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN345U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN345U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN347U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN347U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN355U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN355U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN367U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN367U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN385U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN385U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0
<b>Total IN395U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN395U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN396U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN396U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN398U On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN398U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN398U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN399U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN399U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN402U On 15/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN402U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN402U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING196 On 30/06/2027 Spot Bond					0.00000	69.71813			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	105.63400	10.00000	105.60600			0.00	0	0
<b>Total ING211/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING211/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING335 On 15/08/2019 Spot Bond					0.00000	100.07932			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>
ING362 On 24/02/2021 Spot Bond					0.00000	101.17601			0.00	0	0
<b>Total ING362 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING362</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING371 On 31/01/2020 Spot Bond					0.00000	101.78826			0.00	0	0
<b>Total ING371 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING371</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING375 On 24/02/2023 Spot Bond					0.00000	101.91368			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING383 On 30/06/2020 Spot Bond					0.00000	101.08761				0.00	0	0
<b>Total ING383 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING383</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING384 On 30/09/2020 Spot Bond					0.00000	84.13690				0.00	0	0
<b>Total ING384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING394 On 31/01/2020 Spot Bond					0.00000	101.70630				0.00	0	0
<b>Total ING394 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING394</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV01 On 12/08/2024 Spot Bond					0.00000	102.39805				0.00	0	0
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV02 On 20/10/2020 Spot Bond					0.00000	100.48159				0.00	0	0
<b>Total INLV02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV03 On 11/02/2021 Spot Bond					0.00000	102.70481				0.00	0	0
<b>Total INLV03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV04 On 11/02/2021 Spot Bond			10.65000	105.71154	10.65000	105.68124				0.00	0	0
<b>Total INLV04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV05 On 22/03/2023 Spot Bond					0.00000	103.78975				0.00	12,400,000,000	6,700,000,000
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>12,400,000,000</b>	<b>6,700,000,000</b>
<b>Total For INLV05</b>										<b>0.00</b>	<b>12,400,000,000</b>	<b>6,700,000,000</b>
IPC22U On 08/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IPC22U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPC22U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF01/J On 25/11/2020 Spot Bond			10.00000	105.63400	10.00000	105.60600				0.00	0	0
<b>Total IPF01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF01/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF09 On 01/07/2019 Spot Bond					0.00000	100.46033				0.00	0	0
<b>Total IPF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF13 On 04/12/2020 Spot Bond					0.00000	101.07449				0.00	0	0
<b>Total IPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF15 On 17/12/2020 Spot Bond					0.00000	100.96778			0.00	0	0
<b>Total IPF15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF16 On 17/12/2021 Spot Bond					0.00000	100.74889			0.00	0	0
<b>Total IPF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF17 On 22/12/2020 Spot Bond					0.00000	100.62636			0.00	0	0
<b>Total IPF17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF18 On 22/12/2021 Spot Bond					0.00000	100.63336			0.00	0	0
<b>Total IPF18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF19 On 22/12/2022 Spot Bond					0.00000	100.64035			0.00	0	0
<b>Total IPF19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF20 On 17/03/2020 Spot Bond					0.00000	100.71500			0.00	0	0
<b>Total IPF20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF21 On 17/03/2022 Spot Bond					0.00000	101.50773			0.00	0	0
<b>Total IPF21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF22 On 14/06/2022 Spot Bond					0.00000	100.83969			0.00	0	0
<b>Total IPF22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IPF23U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF23U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF24 On 05/02/2023 Spot Bond					0.00000	101.73081			0.00	0	0
<b>Total IPF24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF25 On 15/10/2023 Spot Bond					0.00000	100.04484			0.00	0	0
<b>Total IPF25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF26 On 07/11/2023 Spot Bond					0.00000	101.58524			0.00	0	0
<b>Total IPF26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF27 On 07/11/2024 Spot Bond					0.00000	101.60273			0.00	0	0
<b>Total IPF27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IPF28U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF28U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IPF29U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF29U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF30 On 25/03/2024 Spot Bond					0.00000	100.55466			0.00	0	115,000,000
<b>Total IPF30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>115,000,000</b>
<b>Total For IPF30</b>									<b>0.00</b>	<b>0</b>	<b>115,000,000</b>
IPF31 On 25/03/2026 Spot Bond					0.00000	100.56883			0.00	0	0
<b>Total IPF31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPFC21 On 25/04/2019 Spot Bond					0.00000	101.70852			0.00	0	0
<b>Total IPFC21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IPL8/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL8/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV017/F On 31/01/2022 Spot Bond			2.75000	100.58265	2.75000	100.57506			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			6.54000	142.63436	6.54000	142.61800			0.00	0	0
<b>Total IV019 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV019</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV025 On 12/09/2019 Spot Bond					0.00000	101.17415			0.00	0	0
<b>Total IV025 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV025</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV026 On 27/09/2019 Spot Bond					0.00000	100.29076			0.00	0	0
<b>Total IV026 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV026</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV030 On 31/01/2025 Spot Bond			5.09500	5.09500	5.09500	119.76451			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030A On 31/01/2025 Spot Bond			5.09500	5.09500	5.09500	119.76451			0.00	0	0
<b>Total IV030A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV031 On 11/03/2020 Spot Bond					0.00000	101.02877			0.00	0	0
<b>Total IV031 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV031</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV033 On 11/02/2021 Spot Bond					0.00000	102.44206			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			10.55000	105.33862	10.55000	105.30871			0.00	0	0
<b>Total IV034 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV034</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV035 On 07/04/2022 Spot Bond					0.00000	106.86005			0.00	170,000,000	170,000,000
<b>Total IV035 SPOT</b>									<b>0.00</b>	<b>170,000,000</b>	<b>170,000,000</b>
<b>Total For IV035</b>									<b>0.00</b>	<b>170,000,000</b>	<b>170,000,000</b>
IV036 On 22/07/2021 Spot Bond					0.00000	99.85163			0.00	0	0
<b>Total IV036 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV036</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV038 On 23/09/2021 Spot Bond					0.00000	100.71930			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			5.53000	5.53000	5.53000	145.83622			0.00	0	0
<b>Total IV039 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV039</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV040 On 29/09/2021 Spot Bond					0.00000	105.49145			0.00	0	0
<b>Total IV040 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV040</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV041 On 29/09/2021 Spot Bond			10.90000	102.87945	10.90000	102.84979			0.00	0	0
<b>Total IV041 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV041</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV042 On 18/11/2021 Spot Bond					0.00000	107.43190			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			10.79000	10.79000	10.79000	108.83211			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV044 On 31/01/2022 Spot Bond					0.00000	102.35926			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			4.48000	149.91408	4.48000	149.90488			0.00	0	0
<b>Total IV045 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV045</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV046 On 21/06/2022 Spot Bond					0.00000	102.85689			0.00	0	130,000,000
<b>Total IV046 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
<b>Total For IV046</b>									<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
IV050 On 26/06/2024 Spot Bond					0.00000	100.70416			0.00	0	1,500,000,000
<b>Total IV050 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For IV050</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV100U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV100U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV115U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV115U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV118U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV118U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV125U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV125U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV142U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV142U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV19A On 31/03/2028 Spot Bond			5.24000	157.54278	5.24000	157.53010			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>
IVA887 On 25/04/2019 Spot Bond			7.45000	7.45000	7.45000	99.73536			0.00	0	0
<b>Total IVA887 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA887</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA888 On 02/05/2019 Spot Bond			7.45000	7.45000	7.45000	99.59344			0.00	0	0
<b>Total IVA888 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA888</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA889 On 09/05/2019 Spot Bond			7.45000	7.45000	7.45000	99.45192			0.00	0	0
<b>Total IVA889 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA889</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA890 On 16/05/2019 Spot Bond			7.55000	7.55000	7.55000	99.30162			0.00	0	0
<b>Total IVA890 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA890</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA892 On 29/05/2019 Spot Bond			7.55000	7.55000	7.55000	99.03717			0.00	0	0
<b>Total IVA892 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA892</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA893 On 06/06/2019 Spot Bond			7.55000	7.55000	7.55000	98.87513			0.00	0	0
<b>Total IVA893 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA893</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA894 On 13/06/2019 Spot Bond			7.55000	7.55000	7.55000	98.73377			0.00	0	0
<b>Total IVA894 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA894</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA895 On 20/06/2019 Spot Bond			7.65000	7.65000	7.65000	98.57445			0.00	0	0
<b>Total IVA895 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA895</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA898 On 11/07/2019 Spot Bond			7.65000	7.65000	7.65000	98.14862			0.00	0	0
<b>Total IVA898 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA898</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA899 On 18/07/2019 Spot Bond			7.65000	7.65000	7.65000	98.00749			0.00	0	0
<b>Total IVA899 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA899</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC005 On 25/11/2020 Spot Bond			10.00000	105.63400	10.00000	105.60600			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>
IVC033 On 30/06/2019 Spot Bond					0.00000	100.38533			0.00	0	0
<b>Total IVC033 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC033</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC034 On 30/06/2021 Spot Bond					0.00000	100.39394			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC035 On 30/06/2019 Spot Bond					0.00000	99.90225			0.00	0	0
<b>Total IVC035 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC035</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC036 On 16/07/2019 Spot Bond			8.60000	102.49568	8.60000	102.47203			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	84.13089	100.00000	83.94599			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			8.42000	104.02994	8.42000	104.00624			0.00	0	0
<b>Total IVC040 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC040</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC049 On 21/11/2019 Spot Bond					0.00000	101.37198			0.00	0	0
<b>Total IVC049 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC049</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC055 On 26/03/2020 Spot Bond					0.00000	101.04735			0.00	0	0
<b>Total IVC055 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC055</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC063 On 07/08/2020 Spot Bond					0.00000	101.80467			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>
IVC075 On 21/04/2019 Spot Bond					0.00000	99.87921			0.00	0	0
<b>Total IVC075 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC075</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC081 On 14/07/2019 Spot Bond					0.00000	100.34022			0.00	0	0
<b>Total IVC081 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC081</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC092 On 24/11/2019 Spot Bond					0.00000	101.31457			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			9.27000	107.42728	9.27000	107.40054			0.00	0	0
<b>Total IVC094 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC094</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC097 On 29/06/2021 Spot Bond					0.00000	100.49177				0.00	0	0
<b>Total IVC097 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC097</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC102 On 31/01/2020 Spot Bond					0.00000	102.09006				0.00	0	0
<b>Total IVC102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC102</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC103 On 29/06/2021 Spot Bond					0.00000	100.49941				0.00	0	0
<b>Total IVC103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC103</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC105 On 08/03/2020 Spot Bond					0.00000	101.01629				0.00	0	0
<b>Total IVC105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC105</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC106 On 13/03/2020 Spot Bond					0.00000	100.88341				0.00	0	0
<b>Total IVC106 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC106</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC107 On 29/06/2021 Spot Bond					0.00000	100.49432				0.00	0	0
<b>Total IVC107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC108 On 29/07/2019 Spot Bond					0.00000	102.08097				0.00	0	0
<b>Total IVC108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC108</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC109 On 19/05/2021 Spot Bond					0.00000	102.45661				0.00	0	0
<b>Total IVC109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC109</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC110 On 19/05/2021 Spot Bond			8.92000	105.61886	8.92000	105.59340				0.00	0	0
<b>Total IVC110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC111 On 19/05/2020 Spot Bond					0.00000	101.35947				0.00	0	0
<b>Total IVC111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC114 On 14/09/2021 Spot Bond					0.00000	100.88088				0.00	0	0
<b>Total IVC114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC116 On 16/08/2020 Spot Bond					0.00000	101.53281				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC126 On 30/04/2019 Spot Bond					0.00000	101.93900				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>
IVC130 On 23/04/2019 Spot Bond					0.00000	99.86226				0.00	0	0
<b>Total IVC130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC131 On 08/05/2019 Spot Bond					0.00000	101.75439				0.00	0	0
<b>Total IVC131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC132 On 31/05/2019 Spot Bond					0.00000	101.13168				0.00	0	0
<b>Total IVC132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	102.89260				0.00	0	0
<b>Total IVC133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC134 On 25/07/2020 Spot Bond					0.00000	101.91332				0.00	0	0
<b>Total IVC134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC135 On 31/07/2020 Spot Bond					0.00000	102.22485				0.00	0	0
<b>Total IVC135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC136 On 22/08/2021 Spot Bond					0.00000	101.91574				0.00	0	0
<b>Total IVC136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC137 On 29/08/2021 Spot Bond					0.00000	101.25673				0.00	0	0
<b>Total IVC137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC138 On 17/09/2019 Spot Bond					0.00000	100.68823				0.00	0	0
<b>Total IVC138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC140 On 18/10/2021 Spot Bond					0.00000	99.97757				0.00	0	0
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC144 On 03/12/2021 Spot Bond					0.00000	101.08080				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					0.00000	100.99390				0.00	0	0
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC146 On 03/12/2020 Spot Bond					0.00000	101.04149				0.00	0	0
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC147 On 21/12/2021 Spot Bond					0.00000	100.62119				0.00	0	0
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC148 On 13/12/2021 Spot Bond					0.00000	100.90686				0.00	0	0
<b>Total IVC148 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC148</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC149 On 13/12/2021 Spot Bond					0.00000	100.90215				0.00	0	0
<b>Total IVC149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC150 On 17/09/2019 Spot Bond					0.00000	100.04425				0.00	0	0
<b>Total IVC150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC154 On 05/02/2021 Spot Bond					0.00000	101.62445				0.00	0	0
<b>Total IVC154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC156 On 22/04/2021 Spot Bond					0.00000	99.88918				0.00	0	0
<b>Total IVC156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC157 On 27/02/2020 Spot Bond					0.00000	101.06870				0.00	0	0
<b>Total IVC157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC158 On 02/04/2020 Spot Bond					0.00000	100.34066				0.00	0	0
<b>Total IVC158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC158</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC159 On 06/06/2023 Spot Bond					0.00000	100.51569			0.00	0	0
<b>Total IVC159 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC159</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC160 On 05/04/2020 Spot Bond					0.00000	100.27674			0.00	0	0
<b>Total IVC160 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC160</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JAS02 On 31/01/2020 Spot Bond					0.00000	102.17299				0.00	0	0
<b>Total JAS02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JAS02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JPM002 On 05/07/2023 Spot Bond					0.00000	100.80037				0.00	0	0
<b>Total JPM002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JPM002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP002 On 13/06/2019 Spot Bond					0.00000	100.88722				0.00	0	0
<b>Total KAP002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP003 On 06/06/2019 Spot Bond					0.00000	101.06454				0.00	0	0
<b>Total KAP003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP006 On 29/06/2021 Spot Bond					0.00000	100.48922				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			8.47000	103.69821	8.47000	103.67458				0.00	0	5,074,700,000
<b>Total KAP007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,074,700,000</b>
<b>Total For KAP007</b>										<b>0.00</b>	<b>0</b>	<b>5,074,700,000</b>
KAP008 On 28/11/2019 Spot Bond					0.00000	101.47923				0.00	0	0
<b>Total KAP008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP009 On 24/05/2020 Spot Bond					0.00000	101.28003				0.00	0	0
<b>Total KAP009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP010 On 15/09/2020 Spot Bond					0.00000	101.20963				0.00	0	0
<b>Total KAP010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP012 On 01/12/2022 Spot Bond					0.00000	101.18512				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP11 On 24/10/2022 Spot Bond					0.00000	100.13287			0.00	0	0
<b>Total KAP11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KSB009 On 05/08/2020 Spot Bond					0.00000	103.17379			0.00	0	0
<b>Total KSB009 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB009</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KST01 On 12/07/2020 Spot Bond					0.00000	100.02956			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			9.81500	120.53327	9.81500	120.50137			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>
LBK08 On 30/10/2019 Spot Bond					0.00000	101.94387			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/J On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total LBK08/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK08/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK11 On 28/11/2019 Spot Bond			9.09500	104.03361	9.09500	104.00805			0.00	0	0
<b>Total LBK11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK11/R On 28/11/2019 Spot Bond			9.62000	103.72748	9.62000	103.70056			0.00	0	0
<b>Total LBK11/R207 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK11/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK12L On 25/02/2020 Spot Bond			9.71000	101.37132	9.71000	101.34477			0.00	0	0
<b>Total LBK12U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK12U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK15 On 12/10/2021 Spot Bond					0.00000	103.82431			0.00	0	0
<b>Total LBK15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK16 On 30/11/2019 Spot Bond					0.00000	101.21087			0.00	0	0
<b>Total LBK16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK17 On 22/03/2020 Spot Bond					0.00000	101.29308			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK18 On 22/03/2022 Spot Bond					0.00000	104.44120				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			9.02000	106.81362	9.02000	106.78774				0.00	0	2,500,000,000
<b>Total LBK20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For LBK20</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
LBK22 On 04/09/2020 Spot Bond					0.00000	101.49116				0.00	0	0
<b>Total LBK22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK23 On 05/09/2022 Spot Bond					0.00000	103.09163				0.00	0	0
<b>Total LBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK24 On 10/10/2024 Spot Bond			9.42000	103.87775	9.42000	103.85163				0.00	0	4,280,000,000
<b>Total LBK24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,280,000,000</b>
<b>Total For LBK24</b>										<b>0.00</b>	<b>0</b>	<b>4,280,000,000</b>
LBK26 On 23/03/2021 Spot Bond					0.00000	101.06213				0.00	0	0
<b>Total LBK26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK27 On 23/03/2023 Spot Bond					0.00000	101.49176				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			10.48500	104.93843	10.48500	104.90881				0.00	0	1,000,000,000
<b>Total LBK28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For LBK28</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
LBK29 On 07/06/2023 Spot Bond			9.32000	104.83173	9.32000	104.80549				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					0.00000	100.65718				0.00	0	0
<b>Total LBK30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK31 On 20/09/2023 Spot Bond					0.00000	101.35469				0.00	0	0
<b>Total LBK31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK32 On 08/11/2023 Spot Bond					0.00000	101.70215				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK33 On 07/12/2025 Spot Bond					0.00000	102.03873			0.00	0	200,000,000
<b>Total LBK33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For LBK33</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
LBK35 On 26/03/2024 Spot Bond					0.00000	100.54518			0.00	0	0
<b>Total LBK35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LGL04 On 14/08/2020 Spot Bond			8.07500	102.91953	8.07500	102.89703			0.00	0	580,000,000
<b>Total LGL04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
<b>Total For LGL04</b>									<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
LGL05 On 12/12/2021 Spot Bond					0.00000	101.89145			0.00	0	32,000,000
<b>Total LGL05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>32,000,000</b>
<b>Total For LGL05</b>									<b>0.00</b>	<b>0</b>	<b>32,000,000</b>
LGL06 On 04/10/2022 Spot Bond			9.42000	102.64136	9.42000	102.61555			0.00	0	2,500,000,000
<b>Total LGL06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For LGL06</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
LGL07 On 04/10/2022 Spot Bond					0.00000	102.50375			0.00	0	65,000,000
<b>Total LGL07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>65,000,000</b>
<b>Total For LGL07</b>									<b>0.00</b>	<b>0</b>	<b>65,000,000</b>
LGL08 On 28/02/2023 Spot Bond					0.00000	103.51513			0.00	0	0
<b>Total LGL08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LGL09 On 28/08/2024 Spot Bond					0.00000	104.43995			0.00	0	230,000,000
<b>Total LGL09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>230,000,000</b>
<b>Total For LGL09</b>									<b>0.00</b>	<b>0</b>	<b>230,000,000</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	100.22330			0.00	0	0
<b>Total LGL10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHC08U 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>
LHC09U On 28/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total LHC09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHC10U On 02/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total LHC10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL19 On 14/11/2019 Spot Bond			12.92500	106.83043	12.92500	106.79348			0.00	0	0
<b>Total LHL19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL26 On 13/11/2020 Spot Bond					0.00000	102.27100			0.00	0	0
<b>Total LHL26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL27 On 13/02/2021 Spot Bond					0.00000	102.01390			0.00	0	0
<b>Total LHL27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL28 On 13/02/2022 Spot Bond					0.00000	102.25327			0.00	0	0
<b>Total LHL28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LOM01 On 25/11/2019 Spot Bond					0.00000	102.68780			0.00	0	0
<b>Total LOM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LOM01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LOM02 On 30/01/2024 Spot Bond					0.00000	102.34836			0.00	0	0
<b>Total LOM02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LOM02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFA2 On 20/11/2019 Spot Bond					0.00000	101.36137			0.00	0	0
<b>Total LRFA2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFA2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFB2 On 20/11/2019 Spot Bond					0.00000	101.80929			0.00	0	0
<b>Total LRFB2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFB2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFC2 On 20/11/2019 Spot Bond					0.00000	101.53481			0.00	0	0
<b>Total LRFC2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFC2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ12 On 04/11/2019 Spot Bond					0.00000	101.58831			0.00	0	0
<b>Total MAQ129 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ129</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ13 On 09/12/2019 Spot Bond					0.00000	100.85311			0.00	0	0
<b>Total MAQ131 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ131</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ13 On 27/01/2020 Spot Bond					0.00000	99.75102			0.00	0	0
<b>Total MAQ132 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ132</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ13 On 13/05/2019 Spot Bond					0.00000	99.46991				0.00	0	0
<b>Total MAQ133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ13 On 10/06/2019 Spot Bond					0.00000	98.90365				0.00	0	0
<b>Total MAQ135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ13 On 17/04/2019 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total MAQ136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ13 On 26/04/2019 Spot Bond					0.00000	99.81867				0.00	0	0
<b>Total MAQ137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ13 On 15/07/2019 Spot Bond					0.00000	98.19264				0.00	0	0
<b>Total MAQ138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 07/06/2019 Spot Bond					0.00000	101.07008				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>
MBF05 On 17/05/2019 Spot Bond					0.00000	101.47653				0.00	0	0
<b>Total MBF051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MBF051/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF051/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 28/09/2019 Spot Bond					0.00000	100.64799				0.00	20,000,000	10,000,000
<b>Total MBF053 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For MBF053</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
MBF05 On 27/03/2020 Spot Bond					0.00000	100.88295				0.00	40,000,000	20,000,000
<b>Total MBF055 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For MBF055</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
MBF05 On 28/08/2020 Spot Bond					0.00000	101.34209				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>

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 21/05/2021 Spot Bond					0.00000	101.35447			0.00	0	0
<b>Total MBF059 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF059</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF06: On 17/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total MBF060 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF060</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF06: On 17/08/2021 Spot Bond					0.00000	101.31365			0.00	0	0
<b>Total MBF061 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF061</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03: On 12/09/2019 Spot Bond					0.00000	101.09262			0.00	0	0
<b>Total MBP035 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP035</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03: On 11/04/2020 Spot Bond					0.00000	100.13658			0.00	0	0
<b>Total MBP036 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP036</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03: On 26/05/2020 Spot Bond					0.00000	101.15313			0.00	0	0
<b>Total MBP037 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP037</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03: On 02/11/2022 Spot Bond					0.00000	101.68050			0.00	0	0
<b>Total MBP038 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP038</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03: On 23/02/2021 Spot Bond					0.00000	101.16933			0.00	0	0
<b>Total MBP039 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP039</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04: On 23/02/2023 Spot Bond					0.00000	101.19010			0.00	0	0
<b>Total MBP040 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP040</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04: On 13/04/2021 Spot Bond					0.00000	100.04221			0.00	0	0
<b>Total MBP041 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP041</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04: On 26/04/2021 Spot Bond					0.00000	99.80747			0.00	0	0
<b>Total MBP042 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP042</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04: On 27/07/2023 Spot Bond					0.00000	99.74044			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBP04 On 27/09/2021 Spot Bond					0.00000	100.47503				0.00	0	0
<b>Total MBP044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 27/09/2023 Spot Bond					0.00000	100.48068				0.00	0	0
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 26/02/2022 Spot Bond					0.00000	101.13256				0.00	0	0
<b>Total MBP046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 26/02/2024 Spot Bond					0.00000	101.14620				0.00	0	0
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 27/03/2022 Spot Bond					0.00000	100.47505				0.00	0	0
<b>Total MBP048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 27/03/2024 Spot Bond					0.00000	100.48071				0.00	0	0
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 16/04/2019 Spot Bond			8.20500	99.95506	8.20500	99.97753				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	99.95618	8.00000	99.97809				0.00	0	0
<b>Total MBSA01/R204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA01/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 15/04/2019 Spot Bond			8.11500	99.93335	8.11500	99.95556				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	99.92682	8.91000	99.95121				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 05/07/2026 Spot Bond					0.00000	102.46953				0.00	0	0
<b>Total MEFSA6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSB On 05/01/2022 Spot Bond			8.67500	105.99135	8.67500	105.96649				0.00	0	0
<b>Total MEFSB5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1B On 20/09/2019 Spot Bond			8.72500	8.72500	8.72500	101.40200			0.00	0	0
<b>Total MFS1B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MIIL03 On 28/08/2023 Spot Bond					0.00000	107.34137			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			9.37500	9.37500	9.37500	100.65671			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			10.27500	10.27500	10.27500	100.16628			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			13.57500	13.57500	13.57500	100.50879			0.00	0	0
<b>Total MMF301 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMF301</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMF40 On 15/12/2024 Spot Bond					0.00000	101.14095			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 17/03/2021 Spot Bond			8.50000	103.57073	8.50000	103.54731			0.00	0	400,000,000
<b>Total MMIG02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For MMIG02</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.27622			0.00	0	0
<b>Total MMIG03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 12/08/2025 Spot Bond			11.27500	11.27500	11.27500	102.07339			0.00	0	0
<b>Total MMIG04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 12/08/2022 Spot Bond			9.62000	105.37525	9.62000	105.34790			0.00	0	1,050,000,000
<b>Total MMIG05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
<b>Total For MMIG05</b>									<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.05307			0.00	0	0
<b>Total MMIG06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.73655			0.00	0	50,000,000
<b>Total MMIG07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For MMIG07</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
MQB00 On 28/08/2023 Spot Bond					0.00000	107.38904				0.00	0	0
<b>Total MQB003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MQB003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN06 On 13/07/2020 Spot Bond					0.00000	100.80505				0.00	0	0
<b>Total MTN06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN07 On 13/07/2022 Spot Bond					0.00000	101.09515				0.00	0	0
<b>Total MTN07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN08 On 11/10/2020 Spot Bond					0.00000	100.63049				0.00	0	0
<b>Total MTN08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MTN08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN09 On 11/10/2022 Spot Bond					0.00000	101.34108				0.00	0	0
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MTN09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN10 On 11/10/2024 Spot Bond					0.00000	101.43560				0.00	0	0
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN11 On 04/06/2021 Spot Bond					0.00000	101.22353				0.00	1,000,000,000	0
<b>Total MTN11 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>0</b>
<b>Total For MTN11</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>0</b>
MTN12 On 04/06/2023 Spot Bond					0.00000	100.73700				0.00	0	0
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN13 On 04/06/2025 Spot Bond					0.00000	101.11250				0.00	0	0
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWA1U 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total MWA2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total MWA3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MWAR( On 22/11/2019 Spot Bond					0.00000	101.50906			0.00	0	0
<b>Total MWAR01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWAR01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MWAR( On 22/02/2021 Spot Bond					0.00000	101.36170			0.00	0	0
<b>Total MWAR02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWAR02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MWAR( On 22/11/2021 Spot Bond					0.00000	101.34712			0.00	0	0
<b>Total MWAR03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWAR03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771			0.00	0	0
<b>Total N4A211 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A211</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N6B26 On 20/03/2020 Spot Bond					0.00000	100.96077			0.00	0	0
<b>Total N6B26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6B26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N6C26 On 21/09/2020 Spot Bond					0.00000	100.92174			0.00	0	0
<b>Total N6C26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6C26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N6D26 On 21/12/2020 Spot Bond					0.00000	100.89248			0.00	0	0
<b>Total N6D26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6D26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N6E26 On 22/03/2021 Spot Bond					0.00000	100.71358			0.00	0	0
<b>Total N6E26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6E26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N6F26 On 22/03/2021 Spot Bond					0.00000	100.84131			0.00	0	0
<b>Total N6F26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6F26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N6G26 On 22/03/2021 Spot Bond					0.00000	101.00598			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NAM01 On 19/11/2022 Spot Bond			8.77000	101.86949	8.77000	101.84534			0.00	0	0
<b>Total NAM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NAM02 On 29/06/2020 Spot Bond			7.89000	104.79034	7.89000	104.76807			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			9.22000	105.00627	9.22000	104.98013			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			10.27500	103.35992	10.27500	103.33132			0.00	0	0
<b>Total NAM04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11/ On 28/11/2020 Spot Bond			9.05000	103.26647	9.05000	103.24122			0.00	0	10,000,000,000
<b>Total NBK11A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For NBK11A</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
NBK12/ On 19/03/2021 Spot Bond			7.64500	103.79504	7.64500	103.77388			0.00	0	0
<b>Total NBK12A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK12/ On 19/03/2021 Spot Bond			9.38000	100.75008	9.38000	100.72499			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			9.02000	103.54972	9.02000	103.52490			0.00	0	0
<b>Total NBK13A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK13A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK14/ On 25/06/2021 Spot Bond			7.97000	105.49012	7.97000	105.46747		39,850,000,000,000.00	0.00	5,000,000,000	0
<b>Total NBK14A SPOT</b>								<b>39,850,000,000,000.00</b>	<b>0.00</b>	<b>5,000,000,000</b>	<b>0</b>
<b>Total For NBK14A</b>								<b>39,850,000,000,000.00</b>	<b>0.00</b>	<b>5,000,000,000</b>	<b>0</b>
NBK15/ On 11/02/2022 Spot Bond			8.22000	102.99023	8.22000	102.96731			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			9.41000	101.80225	9.41000	101.77638			0.00	0	0
<b>Total NBK16A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK16A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK17/ On 22/04/2026 Spot Bond			9.58500	101.72600	9.58500	101.69984			0.00	0	1,220,000,000
<b>Total NBK17A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,220,000,000</b>
<b>Total For NBK17A</b>									<b>0.00</b>	<b>0</b>	<b>1,220,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK18/ On 01/06/2020 Spot Bond			8.81500	103.95754	8.81500	103.93291			0.00	0	0
<b>Total NBK18A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK18A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK19/ On 01/06/2022 Spot Bond			8.75000	106.02129	8.75000	105.99635			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			9.47500	108.41459	9.47500	108.38703			0.00	0	0
<b>Total NBK20A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20I On 25/06/2021 Spot Bond					0.00000	100.73470			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			10.03500	105.81050	10.03500	105.78187			0.00	0	0
<b>Total NBK21A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK21A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK22/ On 19/11/2022 Spot Bond			9.36000	106.27740	9.36000	106.25055			0.00	0	0
<b>Total NBK22A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK22A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK23/ On 19/11/2025 Spot Bond			9.54500	109.88997	9.54500	109.86166			0.00	0	0
<b>Total NBK23A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK23A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK23I On 12/02/2020 Spot Bond					0.00000	101.67361			0.00	70,000,000	35,000,000
<b>Total NBK23B SPOT</b>									<b>0.00</b>	<b>70,000,000</b>	<b>35,000,000</b>
<b>Total For NBK23B</b>									<b>0.00</b>	<b>70,000,000</b>	<b>35,000,000</b>
NBK24/ On 19/11/2027 Spot Bond			9.62500	112.05086	9.62500	112.02176			0.00	0	1,000,000,000
<b>Total NBK24A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For NBK24A</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
NBK24I On 11/02/2022 Spot Bond					0.00000	101.55686			0.00	0	0
<b>Total NBK24B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK24B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK25/ On 17/02/2023 Spot Bond			8.92000	8.92000	8.92000	107.26263			0.00	0	0
<b>Total NBK25A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK25A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK25I On 12/02/2025 Spot Bond					0.00000	104.33330			0.00	0	150,000,000
<b>Total NBK25B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
<b>Total For NBK25B</b>									<b>0.00</b>	<b>0</b>	<b>150,000,000</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
NBK26/ On 10/05/2023 Spot Bond			100.00000	18.56715	100.00000	18.52561			0.00	0	0
<b>Total NBK26A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK26A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK26I On 22/04/2026 Spot Bond					0.00000	102.98909			0.00	0	0
<b>Total NBK26B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK26B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK27/ On 10/05/2026 Spot Bond			9.83500	111.46554	9.83500	111.43599			0.00	0	0
<b>Total NBK27A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK27A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK28/ On 02/08/2023 Spot Bond			9.33000	104.40715	9.33000	104.38085			0.00	0	0
<b>Total NBK28A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK28A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK28I On 19/11/2020 Spot Bond					0.00000	102.03347			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			9.77500	105.91990	9.77500	105.89198			0.00	0	0
<b>Total NBK29A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK29A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK30/ On 20/02/2024 Spot Bond			8.60500	105.36360	8.60500	105.33908			0.00	0	0
<b>Total NBK30A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK30A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK30I On 18/02/2021 Spot Bond					0.00000	102.61701			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>
NBK31/ On 09/11/2023 Spot Bond			8.59000	107.18865	8.59000	107.16375			0.00	0	0
<b>Total NBK31A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK31A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK31I On 17/02/2023 Spot Bond					0.00000	101.46177			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>
NBK33I On 10/05/2019 Spot Bond					0.00000	101.59385			0.00	0	0
<b>Total NBK33B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK33B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK34I On 10/05/2021 Spot Bond					0.00000	102.92063			0.00	0	0
<b>Total NBK34B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK34B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK35I On 10/05/2023 Spot Bond					0.00000	103.47338			0.00	417,800,000	208,900,000
<b>Total NBK35B SPOT</b>									<b>0.00</b>	<b>417,800,000</b>	<b>208,900,000</b>
<b>Total For NBK35B</b>									<b>0.00</b>	<b>417,800,000</b>	<b>208,900,000</b>
NBK36I On 10/05/2026 Spot Bond					0.00000	104.47611			0.00	0	0
<b>Total NBK36B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK36B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK37I On 02/08/2019 Spot Bond					0.00000	101.75376			0.00	0	0
<b>Total NBK37B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK37B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK38I On 02/08/2021 Spot Bond					0.00000	103.17548			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			8.17500	102.39263	8.17500	102.37041		490,500,000,000.00		60,000,000	30,000,000
<b>Total NBK3A SPOT</b>								<b>490,500,000,000.00</b>		<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For NBK3A</b>								<b>490,500,000,000.00</b>		<b>60,000,000</b>	<b>30,000,000</b>
NBK3A On 09/09/2019 Spot Bond			100.00000	75.79308	100.00000	75.64446			0.00	0	0
<b>Total NBK3A/R204 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK3A/R204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK4 On 28/10/2024 Spot Bond			11.05000	11.05000	11.05000	56.00332			0.00	0	0
<b>Total NBK4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK40I On 31/07/2026 Spot Bond					0.00000	101.95518			0.00	0	0
<b>Total NBK40B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK40B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK41I On 20/02/2020 Spot Bond					0.00000	101.64457			0.00	0	0
<b>Total NBK41B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK41B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK42I On 21/02/2022 Spot Bond					0.00000	102.26352			0.00	0	0
<b>Total NBK42B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK42B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK43I On 20/02/2024 Spot Bond					0.00000	102.67598			0.00	0	0
<b>Total NBK43B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK43B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK44I On 15/02/2021 Spot Bond					0.00000	101.64033			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK45I On 15/02/2023 Spot Bond					0.00000	101.76972				0.00	0	0
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK46I On 15/08/2025 Spot Bond					0.00000	102.68523				0.00	0	0
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK47I On 15/02/2028 Spot Bond					0.00000	103.32685				0.00	0	0
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK48I On 09/11/2021 Spot Bond					0.00000	101.47901				0.00	0	0
<b>Total NBK48B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK48B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK49I On 09/11/2023 Spot Bond					0.00000	101.52328				0.00	0	0
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK50I On 09/11/2025 Spot Bond					0.00000	101.94619				0.00	0	0
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK51I On 21/02/2022 Spot Bond					0.00000	101.26129				0.00	0	0
<b>Total NBK51B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK51B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK52I On 21/02/2024 Spot Bond					0.00000	101.28967				0.00	0	0
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK53I On 21/02/2026 Spot Bond					0.00000	101.71129				0.00	0	0
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK54I On 21/02/2029 Spot Bond					0.00000	101.33734				0.00	0	0
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK7B On 19/04/2020 Spot Bond					0.00000	101.15399				0.00	0	0
<b>Total NBK7B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK7B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.70623				0.00	0	0
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NCLN82/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			10.22000	102.49164	10.22000	102.46388			0.00	0	0
<b>Total NCLN83 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN83</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.70246			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			10.25500	101.70006	10.25500	101.67243			0.00	0	0
<b>Total NCLN85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.70623			0.00	0	0
<b>Total NCLN87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.71214			0.00	0	0
<b>Total NCLN90 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN90</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.71967			0.00	0	0
<b>Total NCLN91 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN91</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.66395			0.00	0	0
<b>Total NCLN94 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN94</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NED01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NED02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NED03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NED04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NED04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED17 On 14/10/2019 Spot Bond					0.00000	100.05093				0.00	0	0
<b>Total NED17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED18 On 16/01/2020 Spot Bond					0.00000	100.02527				0.00	0	0
<b>Total NED18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED19 On 01/07/2020 Spot Bond					0.00000	102.83147				0.00	0	0
<b>Total NED19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED20 On 01/07/2020 Spot Bond			9.02500	105.83826	9.02500	105.81245				0.00	0	3,030,000,000
<b>Total NED20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,030,000,000</b>
<b>Total For NED20</b>										<b>0.00</b>	<b>0</b>	<b>3,030,000,000</b>
NEDT1 On 21/05/2021 Spot Bond					0.00000	106.70762				0.00	0	0
<b>Total NEDT1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDT1A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NEDT1 On 26/11/2021 Spot Bond					0.00000	105.84870				0.00	0	0
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NET52 On 23/01/2020 Spot Bond					0.00000	99.91652				0.00	0	0
<b>Total NET52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NET52</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL01 On 22/09/2021 Spot Bond					0.00000	105.34194				0.00	0	0
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL02 On 15/03/2022 Spot Bond					0.00000	105.81155				0.00	700,000,000	350,000,000
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>700,000,000</b>	<b>350,000,000</b>
<b>Total For NGL02</b>										<b>0.00</b>	<b>700,000,000</b>	<b>350,000,000</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	101.49876				0.00	0	0
<b>Total NGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL04 On 20/03/2023 Spot Bond					0.00000	103.71715				0.00	541,600,000	335,800,000
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>541,600,000</b>	<b>335,800,000</b>
<b>Total For NGL04</b>										<b>0.00</b>	<b>541,600,000</b>	<b>335,800,000</b>
NGL05 On 26/07/2023 Spot Bond					0.00000	103.61479				0.00	0	130,000,000
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
NGL06 On 01/12/2023 Spot Bond					0.00000	101.26084				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>
NGL07 On 09/04/2024 Spot Bond					0.00000	100.23462				0.00	0	0
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGLT1/ On 01/07/2022 Spot Bond					0.00000	105.50928				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					0.00000	99.84680				0.00	200,000,000	100,000,000
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
NGT10: On 25/03/2024 Spot Bond					0.00000	100.82014				0.00	720,000,000	360,000,000
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>720,000,000</b>	<b>360,000,000</b>
<b>Total For NGT103</b>										<b>0.00</b>	<b>720,000,000</b>	<b>360,000,000</b>
NHM00 On 25/11/2020 Spot Bond			10.00000	105.63400	10.00000	105.60600				0.00	0	0
<b>Total NHM001/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 NHM001/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 12/05/2021 Spot Bond			13.50000	105.82942	13.50000	105.79123			0.00	0	0
<b>Total NHM002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 09/06/2019 Spot Bond					0.00000	101.10090			0.00	0	0
<b>Total NHM003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 20/04/2019 Spot Bond					0.00000	110.90959			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					0.00000	110.06575			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>
NHM00 On 16/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		495,000,000,000,000.00	24,950,000,000	24,950,000,000	
<b>Total NHM006 SPOT</b>								<b>15,000,000,000,000.00</b>	<b>24,950,000,000</b>	<b>24,950,000,000</b>	
<b>Total For NHM006</b>								<b>15,000,000,000,000.00</b>	<b>24,950,000,000</b>	<b>24,950,000,000</b>	
NHM00 On 16/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	30,000,000,000	30,000,000,000	
<b>Total NHM007 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>30,000,000,000</b>	<b>30,000,000,000</b>	
<b>Total For NHM007</b>								<b>10,000,000,000,000.00</b>	<b>30,000,000,000</b>	<b>30,000,000,000</b>	
NI202 On 07/12/2033 Spot Bond			4.30000	4.30000	4.30000	206.95919		0.00	0	0	
<b>Total NI202 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NI202</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NI210 On 31/03/2028 Spot Bond			3.95000	3.95000	3.95000	174.12181		0.00	0	0	
<b>Total NI210 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NI210</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NI25 On 31/01/2025 Spot Bond			3.85000	3.85000	3.85000	127.97540		0.00	0	0	
<b>Total NI25 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NI25</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NI29 On 31/03/2029 Spot Bond			4.09000	4.09000	4.09000	92.47050		0.00	0	0	
<b>Total NI29 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NI29</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total NI33 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NI33</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			4.49500	4.49500	4.49500	101.63543		0.00	0	0	
<b>Total NI38 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 NI38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB11 On 31/01/2025 Spot Bond			3.95500	3.95500	3.95500	127.25882				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			4.34500	4.34500	4.34500	124.63674				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			4.42000	4.42000	4.42000	167.85562				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			4.80000	162.98845	4.80000	162.97727				0.00	0	0
<b>Total NILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB17 On 31/01/2038 Spot Bond			4.21000	105.87271	4.21000	105.86698				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			7.77500	104.01488	7.77500	103.99296				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					0.00000	99.97452				0.00	0	0
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN03 On 23/11/2023 Spot Bond					0.00000	101.27461				0.00	0	0
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN04 On 22/02/2024 Spot Bond					0.00000	101.36171				0.00	0	0
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN05 On 12/03/2024 Spot Bond					0.00000	100.89589				0.00	0	0
<b>Total NN05 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 NN05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN06 On 12/03/2026 Spot Bond					0.00000	100.92502				0.00	0	0
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NNF01 On 21/08/2019 Spot Bond					0.00000	103.74547				0.00	0	0
<b>Total NNF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NNF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2020 Spot Bond			8.40500	8.40500	8.40500	103.68505				0.00	0	0
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2019 Spot Bond					0.00000	101.37230				0.00	0	0
<b>Total NQ1A21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2020 Spot Bond					0.00000	101.46943				0.00	0	0
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.33836				0.00	0	0
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.33990				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			8.60500	8.60500	8.60500	103.71236				0.00	0	0
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.33554				0.00	0	0
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.39854				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			8.80500	8.80500	8.80500	103.73967				0.00	0	0
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2020 Spot Bond					0.00000	101.39858				0.00	0	0
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2020 Spot Bond					0.00000	101.54511				0.00	0	0
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2019 Spot Bond					0.00000	101.48672				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			8.55000	116.79224	8.55000	116.76524				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			4.08000	182.15005	4.08000	182.14095				0.00	0	0
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02: On 30/11/2028 Spot Bond			10.67500	113.97687	10.67500	113.94431				0.00	0	6,140,000,000
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,140,000,000</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>6,140,000,000</b>
NRA02: On 30/11/2028 Spot Bond			100.00000	16.73239	100.00000	16.69516				0.00	0	0
<b>Total NRA028/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA028/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NSN96: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NSN96U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NSN96U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NSN97U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NSN97U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NSN98: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NSN98U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NSN98U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NSN99: On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NSN99U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NSN99U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC19 On 27/07/2020 Spot Bond					0.00000	100.34909				0.00	0	0
<b>Total NTC19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC20 On 27/07/2020 Spot Bond					0.00000	100.34017				0.00	1,176,000,000	1,588,000,000
<b>Total NTC20 SPOT</b>										<b>0.00</b>	<b>1,176,000,000</b>	<b>1,588,000,000</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 NTC20</b>										<b>0.00</b>	<b>1,176,000,000</b>	<b>1,588,000,000</b>
NTC21 On 24/03/2022 Spot Bond					0.00000	101.59772				0.00	0	0
<b>Total NTC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC22 On 15/02/2021 Spot Bond					0.00000	101.93387				0.00	0	500,000,000
<b>Total NTC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For NTC22</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
NTC23 On 15/02/2023 Spot Bond					0.00000	102.33627				0.00	0	0
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC24 On 29/03/2021 Spot Bond					0.00000	100.45356				0.00	0	0
<b>Total NTC24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC25 On 07/09/2021 Spot Bond					0.00000	100.96035				0.00	0	0
<b>Total NTC25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC26 On 07/12/2023 Spot Bond					0.00000	100.98476				0.00	0	0
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OMI01 On 22/11/2022 Spot Bond					0.00000	101.37496				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				100.00000	0.00000	101.82647				0.00	820,000,000	410,000,000
<b>Total OML02 SPOT</b>										<b>0.00</b>	<b>820,000,000</b>	<b>410,000,000</b>
<b>Total For OML02</b>										<b>0.00</b>	<b>820,000,000</b>	<b>410,000,000</b>
OML03 On 27/11/2019 Spot Bond			8.00000	104.34532	8.00000	104.32271				0.00	0	0
<b>Total OML03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML04 On 19/03/2020 Spot Bond					0.00000	101.46714				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			8.75000	8.75000	8.75000	101.63096				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			9.67000	102.44398	9.67000	102.41770				0.00	0	1,500,000,000
<b>Total OML06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For OML06</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
OML07 On 19/03/2025 Spot Bond			10.62500	102.29669	10.62500	102.26792				0.00	0	1,000,000,000
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
OML08 On 14/09/2020 Spot Bond					0.00000	102.06879				0.00	0	0
<b>Total OML08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML09 On 14/09/2022 Spot Bond			9.77000	104.22425	9.77000	104.19723				0.00	0	1,000,000,000
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
OML10 On 14/09/2025 Spot Bond			10.67500	104.13180	10.67500	104.10237				0.00	0	920,000,000
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>920,000,000</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>920,000,000</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>
<b>Total For PBDJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBGJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBGJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBJC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBJC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBJJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBJJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBKJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For PBKJ1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBKS1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBKS1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBKS1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBKX1 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBKX1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBKX1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBLS1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBL1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBL1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBLT1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBLT1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBLT1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBUC1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBUC1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBUJ1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBUJ1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBUJ1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBVJ1 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBVJ1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBVJ1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM12 On 25/11/2020 Spot Bond			10.00000	105.63400	10.00000	105.60600			0.00	0	0
<b>Total PMM12/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM12/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM38 On 12/06/2020 Spot Bond					0.00000	100.89401			0.00	0	0
<b>Total PMM38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM44 On 07/11/2019 Spot Bond					0.00000	101.65427			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					0.00000	101.12659			0.00	0	0
<b>Total PMM47 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For PMM47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM48 On 28/02/2020 Spot Bond					0.00000	101.15301				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					0.00000	101.07403				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>
PMM50 On 28/02/2020 Spot Bond					0.00000	101.12698				0.00	0	0
<b>Total PMM50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM51 On 28/02/2022 Spot Bond					0.00000	101.19194				0.00	0	0
<b>Total PMM51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00: On 31/10/2019 Spot Bond					0.00000	101.01679				0.00	0	0
<b>Total PPC003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2A On 20/02/2022 Spot Bond					0.00000	101.26719				0.00	0	0
<b>Total PRE2A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2A On 20/02/2022 Spot Bond					0.00000	101.32802				0.00	0	0
<b>Total PRE2A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2A On 20/02/2022 Spot Bond					0.00000	101.38123				0.00	0	0
<b>Total PRE2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2B On 20/02/2022 Spot Bond					0.00000	101.48759				0.00	0	0
<b>Total PRE2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2C On 20/02/2022 Spot Bond					0.00000	101.50277				0.00	0	0
<b>Total PRE2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2D On 20/02/2022 Spot Bond					0.00000	101.51796				0.00	0	0
<b>Total PRE2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			8.45500	114.75670	8.47500	114.61127				144,542,455,325,500.00	3,801,838,256,100	1,714,309,157,700
<b>Total R186 SPOT</b>										<b>14,542,455,325,500.00</b>	<b>801,838,256,100</b>	<b>714,309,157,700</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 R186</b>									<b>14,542,455,325,500.00</b>	<b>801,838,256,100</b>	<b>714,309,157,700</b>
R197 On 07/12/2023 Spot Bond			2.88000	300.70802	2.88000	300.70274			103,171,392,000,000.00	35,823,400,000	74,725,398,900
<b>Total R197 SPOT</b>									<b>13,171,392,000,000.00</b>	<b>35,823,400,000</b>	<b>74,725,398,900</b>
<b>Total For R197</b>									<b>13,171,392,000,000.00</b>	<b>35,823,400,000</b>	<b>74,725,398,900</b>
R202 On 07/12/2033 Spot Bond			3.30000	231.45579	3.30000	231.44909			323,356,440,000,000.00	97,986,800,000	297,730,070,900
<b>Total R202 SPOT</b>									<b>13,356,440,000,000.00</b>	<b>97,986,800,000</b>	<b>297,730,070,900</b>
<b>Total For R202</b>									<b>13,356,440,000,000.00</b>	<b>97,986,800,000</b>	<b>297,730,070,900</b>
R2023 On 28/02/2023 Spot Bond			7.61000	101.47930	7.62000	101.42563			595,880,248,900,000.00	735,332,490,000	1,199,502,473,300
<b>Total R2023 SPOT</b>									<b>15,880,248,900,000.00</b>	<b>735,332,490,000</b>	<b>199,502,473,300</b>
<b>Total For R2023</b>									<b>15,880,248,900,000.00</b>	<b>735,332,490,000</b>	<b>199,502,473,300</b>
R2030 On 31/01/2030 Spot Bond			9.03500	94.64051	9.03500	94.61741			621,259,433,840,000.00	843,526,224,000	451,662,588,500
<b>Total R2030 SPOT</b>									<b>11,259,433,840,000.00</b>	<b>843,526,224,000</b>	<b>451,662,588,500</b>
<b>Total For R2030</b>									<b>11,259,433,840,000.00</b>	<b>843,526,224,000</b>	<b>451,662,588,500</b>
R2032 On 31/03/2032 Spot Bond			9.26500	92.83248	9.26500	92.80952			445,560,481,838,000.00	1,019,488,449,200	1,051,796,042,400
<b>Total R2032 SPOT</b>									<b>15,560,481,838,000.00</b>	<b>1,019,488,449,200</b>	<b>1,051,796,042,400</b>
<b>Total For R2032</b>									<b>15,560,481,838,000.00</b>	<b>1,019,488,449,200</b>	<b>1,051,796,042,400</b>
R2035 On 28/02/2035 Spot Bond			9.47500	96.28694	9.47500	96.26271			462,717,113,145,000.00	1,104,244,550,200	1,086,366,341,500
<b>Total R2035 SPOT</b>									<b>12,717,113,145,000.00</b>	<b>1,042,445,502,200</b>	<b>1,086,366,341,500</b>
<b>Total For R2035</b>									<b>12,717,113,145,000.00</b>	<b>1,042,445,502,200</b>	<b>1,086,366,341,500</b>
R2037 On 31/01/2037 Spot Bond			9.56000	92.80189	9.56000	92.77795			312,378,646,504,000.00	660,290,653,400	888,490,947,700
<b>Total R2037 SPOT</b>									<b>12,378,646,504,000.00</b>	<b>660,290,653,400</b>	<b>888,490,947,700</b>
<b>Total For R2037</b>									<b>12,378,646,504,000.00</b>	<b>660,290,653,400</b>	<b>888,490,947,700</b>
R2040 On 31/01/2040 Spot Bond			9.64000	96.18738	9.64000	96.16236			686,643,056,440,000.00	1,212,307,371,000	853,398,274,900
<b>Total R2040 SPOT</b>									<b>16,643,056,440,000.00</b>	<b>212,307,371,000</b>	<b>353,398,274,900</b>
<b>Total For R2040</b>									<b>16,643,056,440,000.00</b>	<b>212,307,371,000</b>	<b>353,398,274,900</b>
R2044 On 31/01/2044 Spot Bond			9.66000	93.32457	9.66000	93.30026			788,661,354,028,000.00	599,240,305,800	644,141,887,100
<b>Total R2044 SPOT</b>									<b>18,661,354,028,000.00</b>	<b>599,240,305,800</b>	<b>644,141,887,100</b>
<b>Total For R2044</b>									<b>18,661,354,028,000.00</b>	<b>599,240,305,800</b>	<b>644,141,887,100</b>
R2048 On 28/02/2048 Spot Bond			9.61000	92.79181	9.61000	92.76814			503,263,423,320,000.00	1,613,242,812,000	1,136,477,041,300
<b>Total R2048 SPOT</b>									<b>13,263,423,320,000.00</b>	<b>613,242,812,000</b>	<b>136,477,041,300</b>
<b>Total For R2048</b>									<b>13,263,423,320,000.00</b>	<b>613,242,812,000</b>	<b>136,477,041,300</b>
R207 On 15/01/2020 Spot Bond			6.73500	102.21485	6.72500	102.20335			401,548,596,787,500.00	59,621,172,500	79,611,649,300
<b>Total R207 SPOT</b>									<b>11,548,596,787,500.00</b>	<b>59,621,172,500</b>	<b>79,611,649,300</b>
<b>Total For R207</b>									<b>11,548,596,787,500.00</b>	<b>59,621,172,500</b>	<b>79,611,649,300</b>
R208 On 31/03/2021 Spot Bond			6.80000	100.23706	6.85000	100.12877			529,449,074,000,000.00	371,977,805,000	692,024,748,000
<b>Total R208 SPOT</b>									<b>19,449,074,000,000.00</b>	<b>371,977,805,000</b>	<b>692,024,748,000</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 R208</b>									<b>29,449,074,000,000.00</b>	<b>371,977,805,000</b>	<b>592,024,748,000</b>
R209 On 31/03/2036 Spot Bond			9.43000	73.65150	9.42500	73.66648			434,197,802,986,000.00	1,318,578,770,200	1,403,056,426,300
<b>Total R209 SPOT</b>									<b>4,197,802,986,000.00</b>	<b>318,578,770,200</b>	<b>403,056,426,300</b>
<b>Total For R209</b>									<b>4,197,802,986,000.00</b>	<b>318,578,770,200</b>	<b>403,056,426,300</b>
R210 On 31/03/2028 Spot Bond			3.20000	184.68607	3.24000	184.10009			240,238,720,000,000.00	75,074,600,000	30,744,765,200
<b>Total R210 SPOT</b>									<b>10,238,720,000,000.00</b>	<b>75,074,600,000</b>	<b>30,744,765,200</b>
<b>Total For R210</b>									<b>10,238,720,000,000.00</b>	<b>75,074,600,000</b>	<b>30,744,765,200</b>
R212 On 31/01/2022 Spot Bond			2.76000	156.87330	2.78000	156.78777			347,731,736,000,000.00	488,308,600,000	273,743,300,000
<b>Total R212 SPOT</b>									<b>17,731,736,000,000.00</b>	<b>488,308,600,000</b>	<b>273,743,300,000</b>
<b>Total For R212</b>									<b>17,731,736,000,000.00</b>	<b>488,308,600,000</b>	<b>273,743,300,000</b>
R213 On 28/02/2031 Spot Bond			9.14000	85.61037	9.15500	85.49365			217,422,716,274,000.00	242,606,424,100	521,068,548,800
<b>Total R213 SPOT</b>									<b>17,422,716,274,000.00</b>	<b>242,606,424,100</b>	<b>521,068,548,800</b>
<b>Total For R213</b>									<b>17,422,716,274,000.00</b>	<b>242,606,424,100</b>	<b>521,068,548,800</b>
R214 On 28/02/2041 Spot Bond			9.62500	72.53941	9.62500	72.52088			191,127,927,487,500.00	331,545,758,700	635,731,827,200
<b>Total R214 SPOT</b>									<b>11,127,927,487,500.00</b>	<b>331,545,758,700</b>	<b>635,731,827,200</b>
<b>Total For R214</b>									<b>11,127,927,487,500.00</b>	<b>331,545,758,700</b>	<b>635,731,827,200</b>
RCG01 On 24/10/2019 Spot Bond					0.00000	100.24452			0.00	0	0
<b>Total RCG01B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCG01B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF05 On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF06 On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF07 On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF08 On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF09 On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RDF09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF14U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF14U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF15U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF15U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF16U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF16U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF17U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF17U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF18U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF18U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 27/11/2019 Spot Bond					0.00000	101.97331				0.00	0	0
<b>Total RDFB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 30/09/2019 Spot Bond					0.00000	100.76175				0.00	1,650,000,000	1,650,000,000
<b>Total RDFB07 SPOT</b>										<b>0.00</b>	<b>1,650,000,000</b>	<b>1,650,000,000</b>
<b>Total For RDFB07</b>										<b>0.00</b>	<b>1,650,000,000</b>	<b>1,650,000,000</b>
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.94383				0.00	0	0
<b>Total RDFB08 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 RDFB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.09281				0.00	0	0
<b>Total RDFB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 27/03/2020 Spot Bond					0.00000	100.89923				0.00	680,000,000	340,000,000
<b>Total RDFB10 SPOT</b>										<b>0.00</b>	<b>680,000,000</b>	<b>340,000,000</b>
<b>Total For RDFB10</b>										<b>0.00</b>	<b>680,000,000</b>	<b>340,000,000</b>
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.90088				0.00	0	0
<b>Total RDFB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.19000				0.00	0	0
<b>Total RDFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 12/03/2021 Spot Bond					0.00000	101.16431				0.00	0	0
<b>Total RDFB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.86966				0.00	0	0
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.03848				0.00	0	0
<b>Total RDFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 11/02/2022 Spot Bond					0.00000	101.51263				0.00	0	0
<b>Total RDFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.55679				0.00	0	0
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.59217				0.00	0	0
<b>Total RDFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.60613				0.00	0	0
<b>Total RDFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.62288				0.00	0	0
<b>Total RDFB20 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 RDFB20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.64030				0.00	0	0
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.45961				0.00	0	0
<b>Total RDFB22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC4 On 04/06/2019 Spot Bond					0.00000	100.98523				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 16/10/2019 Spot Bond					0.00000	100.02052				0.00	0	0
<b>Total RDFC45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC4 On 15/11/2019 Spot Bond					0.00000	101.37603				0.00	0	0
<b>Total RDFC46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC4 On 28/07/2019 Spot Bond					0.00000	101.70515				0.00	0	0
<b>Total RDFC47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REB14I On 07/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total REB14U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REB14U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REBC0 On 21/05/2019 Spot Bond					0.00000	101.31233				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>
RED11 On 12/03/2020 Spot Bond					0.00000	101.10278				0.00	0	0
<b>Total RED111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED12 On 12/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,500,000,000
<b>Total RED121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For RED121</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
RED20 On 05/01/2020 Spot Bond					0.00000	100.39832				0.00	0	0
<b>Total RED204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED20 On 05/07/2020 Spot Bond					0.00000	100.44619				0.00	0	0
<b>Total RED205 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 RED205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED30 On 16/09/2021 Spot Bond					0.00000	100.95886				0.00	0	0
<b>Total RED301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED40 On 26/11/2019 Spot Bond					0.00000	101.73545				0.00	0	0
<b>Total RED401 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED401</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED50 On 05/12/2022 Spot Bond					0.00000	101.43294				0.00	0	0
<b>Total RED501 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED501</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED60 On 09/03/2022 Spot Bond					0.00000	103.66461				0.00	0	0
<b>Total RED601 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED601</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED60 On 09/03/2022 Spot Bond					0.00000	104.55696				0.00	0	0
<b>Total RED602 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED602</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED70 On 17/04/2022 Spot Bond					0.00000	100.47416				0.00	0	0
<b>Total RED702 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED702</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED80 On 06/04/2021 Spot Bond					0.00000	100.31073				0.00	0	0
<b>Total RED801 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED801</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED90 On 28/07/2022 Spot Bond					0.00000	102.17974				0.00	0	0
<b>Total RED901 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED901</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES03 On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES04 On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES34 On 25/08/2019 Spot Bond					0.00000	101.25611				0.00	0	0
<b>Total RES34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES35 On 25/08/2021 Spot Bond					0.00000	102.07614				0.00	0	0
<b>Total RES35 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 RES35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES36 On 21/10/2019 Spot Bond					0.00000	99.88488				0.00	0	0
<b>Total RES36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES38 On 01/08/2020 Spot Bond					0.00000	101.75104				0.00	0	0
<b>Total RES38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES40 On 13/10/2022 Spot Bond					0.00000	100.04526				0.00	0	0
<b>Total RES40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES41 On 30/11/2022 Spot Bond					0.00000	101.16547				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			8.38500	102.79407	8.38500	102.77088				0.00	0	0
<b>Total RW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RW23 On 10/12/2023 Spot Bond			9.27000	104.23755	9.27000	104.21160				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			10.75500	100.58735	10.75500	100.55841				0.00	0	0
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK12/ On 25/11/2020 Spot Bond			10.00000	105.63400	10.00000	105.60600				0.00	0	0
<b>Total SBK12/R157 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 SBK12/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK17 On 30/07/2019 Spot Bond					0.00000	102.14555				0.00	0	0
<b>Total SBK17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK18 On 24/10/2020 Spot Bond					0.00000	100.73303				0.00	1,000,000,000	500,000,000
<b>Total SBK18 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For SBK18</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
SBK19 On 24/10/2019 Spot Bond					0.00000	99.83042				0.00	0	0
<b>Total SBK19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK20 On 02/12/2019 Spot Bond					0.00000	102.31681				0.00	0	0
<b>Total SBK20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK21 On 28/01/2020 Spot Bond					0.00000	103.35503				0.00	0	0
<b>Total SBK21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK22 On 28/05/2020 Spot Bond					0.00000	103.59827				0.00	0	0
<b>Total SBK22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK23 On 28/05/2022 Spot Bond			9.92000	108.77743	9.92000	108.74834				0.00	0	2,030,000,000
<b>Total SBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,030,000,000</b>
<b>Total For SBK23</b>										<b>0.00</b>	<b>0</b>	<b>2,030,000,000</b>
SBK24 On 19/10/2020 Spot Bond					0.00000	102.46260				0.00	0	0
<b>Total SBK24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SBK24/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK24/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK25 On 25/04/2021 Spot Bond					0.00000	103.78710				0.00	0	0
<b>Total SBK25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK26 On 25/04/2021 Spot Bond			9.30000	105.08921	9.30000	105.06297				0.00	0	0
<b>Total SBK26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBN01 On 31/07/2021 Spot Bond					0.00000	101.79747				0.00	0	0
<b>Total SBN01 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 SBN01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS18 On 23/06/2021 Spot Bond					0.00000	101.76402			0.00	0	0
<b>Total SBS18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS19 On 23/06/2021 Spot Bond			8.11000	107.28442	8.11000	107.26099			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			9.14500	108.90037	9.14500	108.87348			0.00	0	0
<b>Total SBS20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	105.16680			0.00	0	0
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS24 On 24/05/2019 Spot Bond					0.00000	101.36770			0.00	0	1,000,000,000
<b>Total SBS24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For SBS24</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
SBS25 On 24/05/2019 Spot Bond			7.24500	103.69403	7.24500	103.67360			0.00	0	11,625,400,000
<b>Total SBS25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>11,625,400,000</b>
<b>Total For SBS25</b>									<b>0.00</b>	<b>0</b>	<b>11,625,400,000</b>
SBS27 On 20/02/2024 Spot Bond			8.62000	107.44871	8.62000	107.42365		5,172,000,000,000.00	600,000,000	150,000,000	
<b>Total SBS27 SPOT</b>								<b>5,172,000,000,000.00</b>	<b>600,000,000</b>	<b>150,000,000</b>	
<b>Total For SBS27</b>								<b>5,172,000,000,000.00</b>	<b>600,000,000</b>	<b>150,000,000</b>	
SBS29 On 12/06/2019 Spot Bond			7.41000	103.19277	7.41000	103.17207		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			9.26000	97.81816	9.26000	97.79370		0.00	0	0	
<b>Total SBS3 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS3</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS30 On 12/06/2019 Spot Bond					0.00000	100.93013		0.00	0	0	
<b>Total SBS30 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS30</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS31 On 12/06/2027 Spot Bond			9.34500	105.86232	9.34500	105.83577		0.00	0	0	
<b>Total SBS31 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS31</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS33 On 19/09/2019 Spot Bond					0.00000	100.67690		0.00	0	0	
<b>Total SBS33 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 SBS33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS34 On 19/09/2024 Spot Bond			9.32500	104.04676	9.32500	104.02100			0.00	0	3,500,000,000
<b>Total SBS34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,500,000,000</b>
<b>Total For SBS34</b>									<b>0.00</b>	<b>0</b>	<b>3,500,000,000</b>
SBS36 On 29/01/2020 Spot Bond					0.00000	102.28901			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			8.08500	101.63924	8.08500	101.61699			0.00	0	0
<b>Total SBS37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS38 On 29/01/2025 Spot Bond			8.96000	102.53608	8.96000	102.51126			0.00	0	0
<b>Total SBS38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS39 On 29/01/2030 Spot Bond			9.91000	100.78333	9.91000	100.75640			0.00	0	0
<b>Total SBS39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS4 On 16/11/2021 Spot Bond			8.30500	104.29534	8.30500	104.27190			0.00	0	580,000,000
<b>Total SBS4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
<b>Total For SBS4</b>									<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
SBS40 On 12/11/2020 Spot Bond					0.00000	102.13320			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			8.49500	108.80426	8.49500	108.77925			0.00	0	0
<b>Total SBS41 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS41</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS42 On 12/11/2025 Spot Bond			9.03500	112.42161	9.03500	112.39417			0.00	0	0
<b>Total SBS42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS42</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS43 On 12/11/2027 Spot Bond			9.35500	113.18268	9.35500	113.15410			0.00	0	0
<b>Total SBS43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS45 On 15/02/2021 Spot Bond					0.00000	102.50056			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			8.53000	108.60190	8.53000	108.57684			0.00	0	0
<b>Total SBS46 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 SBS46</b>										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	103.08317				0.00	0	0
<b>Total SBS47 SPOT</b>										0.00	0	0
<b>Total For SBS47</b>										0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	102.05734				0.00	0	0
<b>Total SBS48 SPOT</b>										0.00	0	0
<b>Total For SBS48</b>										0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	102.93580				0.00	0	5,000,000,000
<b>Total SBS49 SPOT</b>										0.00	0	5,000,000,000
<b>Total For SBS49</b>										0.00	0	5,000,000,000
SBS50 On 31/01/2022 Spot Bond			8.80000	103.57469	8.80000	103.55005				0.00	0	0
<b>Total SBS50 SPOT</b>										0.00	0	0
<b>Total For SBS50</b>										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.51500	9.51500	9.51500	103.00650				0.00	0	0
<b>Total SBS51 SPOT</b>										0.00	0	0
<b>Total For SBS51</b>										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	104.06242				0.00	40,000,000	20,000,000
<b>Total SBS52 SPOT</b>										0.00	40,000,000	20,000,000
<b>Total For SBS52</b>										0.00	40,000,000	20,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	103.82092				0.00	0	0
<b>Total SBS53 SPOT</b>										0.00	0	0
<b>Total For SBS53</b>										0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	101.22341				0.00	0	0
<b>Total SBS54 SPOT</b>										0.00	0	0
<b>Total For SBS54</b>										0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	101.84789				0.00	2,080,000,000	1,040,000,000
<b>Total SBS55 SPOT</b>										0.00	2,080,000,000	1,040,000,000
<b>Total For SBS55</b>										0.00	2,080,000,000	1,040,000,000
SBS56 On 12/06/2022 Spot Bond			8.37500	104.66735	8.37500	104.64376				0.00	0	0
<b>Total SBS56 SPOT</b>										0.00	0	0
<b>Total For SBS56</b>										0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	101.82849				0.00	0	0
<b>Total SBS57 SPOT</b>										0.00	0	0
<b>Total For SBS57</b>										0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	102.90699				0.00	0	0
<b>Total SBS58 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 SBS58</b>										0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	100.18235				0.00	0	0
<b>Total SBS59 SPOT</b>										0.00	0	0
<b>Total For SBS59</b>										0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	100.80725				0.00	0	0
<b>Total SBS60 SPOT</b>										0.00	0	0
<b>Total For SBS60</b>										0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	101.77884				0.00	0	0
<b>Total SBS62 SPOT</b>										0.00	0	0
<b>Total For SBS62</b>										0.00	0	0
SBS63 On 31/01/2026 Spot Bond					0.00000	101.79943				0.00	0	0
<b>Total SBS63 SPOT</b>										0.00	0	0
<b>Total For SBS63</b>										0.00	0	0
SBS64 On 31/01/2029 Spot Bond					0.00000	101.84923				0.00	0	0
<b>Total SBS64 SPOT</b>										0.00	0	0
<b>Total For SBS64</b>										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.78000	289.97091	3.78000	289.95876				0.00	0	0
<b>Total SBSI11 SPOT</b>										0.00	0	0
<b>Total For SBSI11</b>										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.40000	4.40000	4.40000	204.68854				0.00	0	0
<b>Total SBSI14 SPOT</b>										0.00	0	0
<b>Total For SBSI14</b>										0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	105.67124				0.00	0	0
<b>Total SBT101 SPOT</b>										0.00	0	0
<b>Total For SBT101</b>										0.00	0	0
SBT102 On 30/09/2022 Spot Bond					0.00000	105.38100				0.00	0	0
<b>Total SBT102 SPOT</b>										0.00	0	0
<b>Total For SBT102</b>										0.00	0	0
SBT103 On 31/03/2024 Spot Bond					0.00000	100.60051				0.00	1,260,000,000	630,000,000
<b>Total SBT103 SPOT</b>										0.00	1,260,000,000	630,000,000
<b>Total For SBT103</b>										0.00	1,260,000,000	630,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	104.19664				0.00	0	182,000,000
<b>Total SBT201 SPOT</b>										0.00	0	182,000,000
<b>Total For SBT201</b>										0.00	0	182,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.23221				0.00	0	0
<b>Total SBT202 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 SBT202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBT202 On 03/12/2023 Spot Bond			9.67000	106.51436	9.67000	106.48673				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>
SBT203 On 16/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			490,000,000,000,000.00	304,900,000,000	200,100,000,000	
<b>Total SBT204 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>304,900,000,000</b>	<b>200,100,000,000</b>	
<b>Total For SBT204</b>									<b>10,000,000,000,000.00</b>	<b>304,900,000,000</b>	<b>200,100,000,000</b>	
SGI004 On 20/01/2021 Spot Bond					0.00000	100.23959				0.00	0	0
<b>Total SGI004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SGI005 On 10/07/2021 Spot Bond					0.00000	100.23973				0.00	0	0
<b>Total SGI005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SGI006 On 11/07/2022 Spot Bond					0.00000	100.18945				0.00	0	0
<b>Total SGI006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SHI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS11U On 25/11/2020 Spot Bond			10.00000	105.63400	10.00000	105.60600				0.00	0	0
<b>Total SHS11U/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS11U/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLI4 On 15/08/2021 Spot Bond					0.00000	103.24767				0.00	0	0
<b>Total SLI4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLI4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA1 On 15/08/2019 Spot Bond					0.00000	101.49202				0.00	0	0
<b>Total SLRA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.53327				0.00	0	0
<b>Total SLRA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA3 On 15/11/2020 Spot Bond					0.00000	101.45361				0.00	0	0
<b>Total SLRA3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.49515				0.00	0	0
<b>Total SLRA4 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 SLRA4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB1 On 15/08/2019 Spot Bond					0.00000	101.55840				0.00	0	0
<b>Total SLRB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.57472				0.00	0	0
<b>Total SLRB2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.57796				0.00	0	0
<b>Total SLRB3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.58635				0.00	0	0
<b>Total SLRB4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC1 On 15/08/2019 Spot Bond					0.00000	101.69277				0.00	0	0
<b>Total SLRC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.72719				0.00	0	0
<b>Total SLRC2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.64922				0.00	0	0
<b>Total SLRC3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.68580				0.00	0	0
<b>Total SLRC4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SNT02 On 12/04/2021 Spot Bond					0.00000	101.66144				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			9.87000	106.32401	9.87000	106.29602				0.00	0	1,550,000,000
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,550,000,000</b>
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	<b>1,550,000,000</b>
SNT04 On 27/06/2022 Spot Bond					0.00000	101.91643				0.00	0	82,980,800
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>82,980,800</b>
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	<b>82,980,800</b>
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.86151				0.00	0	0
<b>Total SPDA10 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 SPDA10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA1 On 21/08/2020 Spot Bond					0.00000	101.81789				0.00	1,072,000,000	536,000,000
<b>Total SPDA11 SPOT</b>										<b>0.00</b>	<b>1,072,000,000</b>	<b>536,000,000</b>
<b>Total For SPDA11</b>										<b>0.00</b>	<b>1,072,000,000</b>	<b>536,000,000</b>
SPDA1 On 21/08/2022 Spot Bond					0.00000	102.26245				0.00	0	0
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA6 On 21/08/2019 Spot Bond					0.00000	101.47365				0.00	0	0
<b>Total SPDA6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA7 On 21/08/2019 Spot Bond					0.00000	101.48626				0.00	0	0
<b>Total SPDA7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.34411				0.00	0	0
<b>Total SPDA8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA9 On 21/08/2019 Spot Bond					0.00000	101.51061				0.00	0	0
<b>Total SPDA9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 09/09/2019 Spot Bond					0.00000	100.96446				0.00	0	0
<b>Total SPG002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 31/10/2019 Spot Bond					0.00000	102.30502				0.00	0	0
<b>Total SPG003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 27/09/2023 Spot Bond					0.00000	100.52865				0.00	0	0
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 15/03/2024 Spot Bond					0.00000	100.80902				0.00	0	0
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS044U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS044U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>
SS049L On 24/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS049U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS049U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS050L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS050U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS050U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSA06 On 16/04/2020 Spot Bond			8.19500	99.91670	8.19500	99.89478				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			8.42000	97.37817	8.42000	97.35622				0.00	0	0
<b>Total SSN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 31/03/2021 Spot Bond			8.42000	97.37817	8.42000	97.35622				0.00	0	0
<b>Total SSN005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01 On 31/01/2025 Spot Bond			4.51000	4.51000	4.51000	123.54586				0.00	0	0
<b>Total SSN011 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 SSN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 21/12/2026 Spot Bond			9.97500	106.14465	9.97500	106.11627				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			11.02500	74.62230	11.02500	74.60054				0.00	0	0
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 25/09/2019 Spot Bond					0.00000	100.57953				0.00	0	0
<b>Total SSN027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN027</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 07/12/2023 Spot Bond					0.00000	101.17296				0.00	0	0
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 17/03/2020 Spot Bond					0.00000	100.73914				0.00	0	0
<b>Total SSN033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 02/06/2020 Spot Bond					0.00000	101.11073				0.00	0	0
<b>Total SSN034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 17/11/2020 Spot Bond					0.00000	101.46184				0.00	0	0
<b>Total SSN035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 01/06/2021 Spot Bond					0.00000	101.25258				0.00	0	0
<b>Total SSN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.10937				0.00	0	0
<b>Total SSN038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 13/10/2023 Spot Bond					0.00000	100.04580				0.00	0	0
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 13/10/2023 Spot Bond			9.02000	102.93938	9.02000	102.91457				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			4.38500	103.25001	4.38500	103.24393				0.00	0	0
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04 On 09/02/2027 Spot Bond					0.00000	100.00904				0.00	0	0
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04 On 30/04/2027 Spot Bond					0.00000	101.98972				0.00	0	0
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04 On 05/04/2027 Spot Bond					0.00000	100.17388				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			3.91000	3.91000	3.91000	288.44539				0.00	0	0
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 26/09/2020 Spot Bond					0.00000	100.49658				0.00	0	0
<b>Total SSN051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 26/10/2020 Spot Bond					0.00000	100.01899				0.00	0	0
<b>Total SSN052 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN052</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 26/10/2020 Spot Bond			6.90200	101.92303	6.90200	101.90404				0.00	0	0
<b>Total SSN053 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN053</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 26/10/2022 Spot Bond					0.00000	99.79099				0.00	0	0
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 03/11/2022 Spot Bond					0.00000	101.76504				0.00	0	0
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN057 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN057</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06 On 05/10/2022 Spot Bond					0.00000	100.27032				0.00	0	0
<b>Total SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SSN060</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 31/03/2028 Spot Bond			4.46000	4.46000	4.46000	167.33433				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			3.89500	3.89500	3.89500	127.66770				0.00	0	0
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 31/01/2038 Spot Bond			4.72500	4.72500	4.72500	98.36957				0.00	0	0
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 31/03/2029 Spot Bond			4.08000	4.08000	4.08000	92.55215				0.00	0	0
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 31/03/2028 Spot Bond			4.42000	4.42000	4.42000	167.85562				0.00	0	0
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN066 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN066</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 28/05/2023 Spot Bond					0.00000	101.20244				0.00	0	0
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 28/05/2023 Spot Bond					0.00000	101.18813				0.00	0	0
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 28/02/2022 Spot Bond					0.00000	101.15291				0.00	0	0
<b>Total SSN070 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN070</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 04/06/2019 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN072 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN072</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 15/06/2023 Spot Bond					0.00000	100.82594				0.00	0	0
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 15/06/2023 Spot Bond					0.00000	100.81348				0.00	0	0
<b>Total SSN074 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 SSN074</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 19/06/2023 Spot Bond					0.00000	100.72531				0.00	0	0
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 13/07/2023 Spot Bond					0.00000	100.04656				0.00	0	0
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 31/07/2021 Spot Bond					0.00000	104.23800				0.00	0	0
<b>Total SSN079 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN079</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 16/08/2020 Spot Bond					0.00000	101.62667				0.00	0	0
<b>Total SSN080 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN080</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 27/08/2024 Spot Bond					0.00000	101.24583				0.00	0	0
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 12/09/2025 Spot Bond					0.00000	100.93946				0.00	0	0
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 05/11/2023 Spot Bond					0.00000	101.76955				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			4.17500	4.17500	4.17500	209.84114				0.00	0	0
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN085 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN085</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SSN086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08 On 10/10/2019 Spot Bond					0.00000	100.15550				0.00	0	0
<b>Total SSN087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SZ25 On 30/09/2025 Spot Bond			9.49500	98.08581	9.49500	98.06095				0.00	0	0
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T12A11 On 21/08/2019 Spot Bond					0.00000	101.58597				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			8.37500	101.60093	8.37500	101.57827				0.00	0	0
<b>Total T12A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T12A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A11 On 21/08/2020 Spot Bond					0.00000	101.38241				0.00	0	0
<b>Total T13A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A12 On 21/08/2020 Spot Bond			8.27500	104.28226	8.27500	104.25890				0.00	0	0
<b>Total T13A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A15 On 21/08/2020 Spot Bond					0.00000	101.35892				0.00	0	0
<b>Total T13A15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A16 On 21/08/2020 Spot Bond			8.37500	103.98682	8.37500	103.96326				0.00	0	0
<b>Total T13A16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A19 On 21/08/2020 Spot Bond					0.00000	101.22006				0.00	0	0
<b>Total T13A19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A20 On 21/08/2020 Spot Bond			8.32500	103.25195	8.32500	103.22868				0.00	0	0
<b>Total T13A20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A21 On 21/08/2020 Spot Bond					0.00000	101.37965				0.00	0	0
<b>Total T13A21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T14A10 On 21/11/2019 Spot Bond					0.00000	101.31969				0.00	0	0
<b>Total T14A10 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 T14A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T14A11 On 21/11/2021 Spot Bond					0.00000	101.34938				0.00	0	0
<b>Total T14A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T14A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T14A12 On 21/11/2021 Spot Bond			8.55000	105.09512	8.55000	105.07081				0.00	0	0
<b>Total T14A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T14A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T15OM On 21/11/2019 Spot Bond					0.00000	101.22253				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>
TFS13€ On 06/07/2020 Spot Bond					0.00000	100.21422				0.00	0	0
<b>Total TFS136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS13€ On 27/05/2019 Spot Bond					0.00000	101.25614				0.00	0	0
<b>Total TFS139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS141 On 28/10/2019 Spot Bond					0.00000	102.28738				0.00	0	0
<b>Total TFS141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS142 On 28/10/2021 Spot Bond					0.00000	101.91318				0.00	0	0
<b>Total TFS142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS144 On 20/03/2020 Spot Bond					0.00000	100.99401				0.00	0	0
<b>Total TFS144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.66847				0.00	0	0
<b>Total TFS145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS147 On 12/10/2020 Spot Bond					0.00000	100.36298				0.00	0	0
<b>Total TFS147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.07785				0.00	20,000,000	10,000,000
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For TFS148</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
TFS14€ On 31/10/2021 Spot Bond					0.00000	101.74771				0.00	0	0
<b>Total TFS149 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 TFS149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS151 On 30/11/2020 Spot Bond					0.00000	101.09394				0.00	0	0
<b>Total TFS151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS152 On 25/04/2019 Spot Bond					0.00000	99.84356				0.00	0	0
<b>Total TFS152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS153 On 06/07/2021 Spot Bond					0.00000	100.16229				0.00	0	0
<b>Total TFS153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS154 On 06/07/2023 Spot Bond					0.00000	100.20693				0.00	0	0
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS155 On 03/09/2021 Spot Bond					0.00000	100.99143				0.00	0	2,000,000,000
<b>Total TFS155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For TFS155</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
TFS156 On 03/09/2023 Spot Bond					0.00000	101.01163				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					0.00000	101.32782				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>
TFS158 On 20/03/2022 Spot Bond					0.00000	100.63075				0.00	0	0
<b>Total TFS158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS158</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS159 On 20/03/2024 Spot Bond					0.00000	100.64212				0.00	0	0
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A2 On 21/08/2019 Spot Bond					0.00000	101.31975				0.00	0	0
<b>Total TH12A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A3 On 21/08/2019 Spot Bond			8.32500	8.32500	8.32500	101.66336				0.00	0	0
<b>Total TH12A3 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 TH12A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A: On 21/08/2019 Spot Bond					0.00000	101.34964				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>
TH12A: On 21/08/2019 Spot Bond			8.23500	101.41003	8.23500	101.38778				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>
TH12A: On 21/08/2019 Spot Bond					0.00000	101.34964				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>
TH12A: On 21/08/2019 Spot Bond			8.34500	101.26108	8.34500	101.23858				0.00	0	0
<b>Total TH12A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B: On 21/08/2019 Spot Bond					0.00000	101.41688				0.00	0	0
<b>Total TH12B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B: On 21/08/2019 Spot Bond					0.00000	101.41688				0.00	0	0
<b>Total TH12B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B: On 21/08/2019 Spot Bond					0.00000	101.41688				0.00	0	0
<b>Total TH12B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B: On 21/08/2019 Spot Bond					0.00000	101.41688				0.00	0	0
<b>Total TH12B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/08/2019 Spot Bond					0.00000	101.80560				0.00	0	0
<b>Total TH12C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/08/2019 Spot Bond					0.00000	101.80560				0.00	0	0
<b>Total TH12C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/08/2019 Spot Bond					0.00000	101.53634				0.00	0	0
<b>Total TH12C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/08/2019 Spot Bond					0.00000	101.53485				0.00	0	0
<b>Total TH12C4 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 TH12C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D On 21/08/2019 Spot Bond					0.00000	102.02078				0.00	0	0
<b>Total TH12D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D On 21/08/2019 Spot Bond					0.00000	102.01746				0.00	0	0
<b>Total TH12D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D On 21/08/2019 Spot Bond					0.00000	102.04076				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					0.00000	102.01185				0.00	0	0
<b>Total TH12D4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2020 Spot Bond					0.00000	101.53846				0.00	0	0
<b>Total TH13A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2020 Spot Bond			8.47500	102.47461	8.47500	102.45111				0.00	0	0
<b>Total TH13A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2020 Spot Bond					0.00000	102.12768				0.00	0	0
<b>Total TH13A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A On 21/08/2020 Spot Bond			8.36500	103.04727	8.36500	103.02395				0.00	0	0
<b>Total TH13A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B On 21/08/2020 Spot Bond					0.00000	101.41676				0.00	0	0
<b>Total TH13B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B On 21/08/2020 Spot Bond					0.00000	101.41825				0.00	0	0
<b>Total TH13B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B On 21/08/2020 Spot Bond					0.00000	101.46155				0.00	0	0
<b>Total TH13B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B On 21/08/2020 Spot Bond					0.00000	101.41076				0.00	0	0
<b>Total TH13B4 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 TH13B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B: On 21/08/2020 Spot Bond					0.00000	101.41228				0.00	0	0
<b>Total TH13B5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond					0.00000	101.52125				0.00	0	0
<b>Total TH13C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond					0.00000	101.53319				0.00	0	0
<b>Total TH13C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond					0.00000	101.53617				0.00	0	0
<b>Total TH13C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond					0.00000	101.54392				0.00	0	0
<b>Total TH13C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond					0.00000	101.60330				0.00	0	0
<b>Total TH13C5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond					0.00000	102.01294				0.00	0	0
<b>Total TH13D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond					0.00000	102.01294				0.00	0	0
<b>Total TH13D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond					0.00000	102.05756				0.00	0	0
<b>Total TH13D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond					0.00000	102.00820				0.00	0	0
<b>Total TH13D4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond					0.00000	102.04269				0.00	0	0
<b>Total TH13D5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2019 Spot Bond					0.00000	101.58704				0.00	0	0
<b>Total TH14A2 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 TH14A2</b>										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	101.37027				0.00	0	0
<b>Total TH14A3 SPOT</b>										0.00	0	0
<b>Total For TH14A3</b>										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			8.15000	108.58235	8.15000	108.55840				0.00	0	0
<b>Total TH14A4 SPOT</b>										0.00	0	0
<b>Total For TH14A4</b>										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	101.55069				0.00	0	0
<b>Total TH14A6 SPOT</b>										0.00	0	0
<b>Total For TH14A6</b>										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	102.53964				0.00	0	0
<b>Total TH14A7 SPOT</b>										0.00	0	0
<b>Total For TH14A7</b>										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			8.20000	106.44494	8.20000	106.42132				0.00	0	0
<b>Total TH14A8 SPOT</b>										0.00	0	0
<b>Total For TH14A8</b>										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.46130				0.00	0	0
<b>Total TH14B1 SPOT</b>										0.00	0	0
<b>Total For TH14B1</b>										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.87545				0.00	0	0
<b>Total TH14B2 SPOT</b>										0.00	0	0
<b>Total For TH14B2</b>										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.39863				0.00	0	0
<b>Total TH14B3 SPOT</b>										0.00	0	0
<b>Total For TH14B3</b>										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.53586				0.00	0	0
<b>Total TH14C1 SPOT</b>										0.00	0	0
<b>Total For TH14C1</b>										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	102.87911				0.00	0	0
<b>Total TH14C2 SPOT</b>										0.00	0	0
<b>Total For TH14C2</b>										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.48814				0.00	0	0
<b>Total TH14C3 SPOT</b>										0.00	0	0
<b>Total For TH14C3</b>										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	101.98250				0.00	0	0
<b>Total TH14D1 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 TH14D1</b>										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	101.95127				0.00	0	0
<b>Total TH14D2 SPOT</b>										0.00	0	0
<b>Total For TH14D2</b>										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	103.01061				0.00	0	0
<b>Total TH14D3 SPOT</b>										0.00	0	0
<b>Total For TH14D3</b>										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	101.30453				0.00	0	0
<b>Total TH15A1 SPOT</b>										0.00	0	0
<b>Total For TH15A1</b>										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	101.33452				0.00	0	0
<b>Total TH15A2 SPOT</b>										0.00	0	0
<b>Total For TH15A2</b>										0.00	0	0
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.96963				0.00	0	0
<b>Total TH15A3 SPOT</b>										0.00	0	0
<b>Total For TH15A3</b>										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	101.57850				0.00	0	0
<b>Total TH15A4 SPOT</b>										0.00	0	0
<b>Total For TH15A4</b>										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	101.14210				0.00	0	0
<b>Total TH15A5 SPOT</b>										0.00	0	0
<b>Total For TH15A5</b>										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	101.28363				0.00	0	0
<b>Total TH15A7 SPOT</b>										0.00	0	0
<b>Total For TH15A7</b>										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	101.29867				0.00	0	0
<b>Total TH15A8 SPOT</b>										0.00	0	0
<b>Total For TH15A8</b>										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.36737				0.00	0	0
<b>Total TH15B1 SPOT</b>										0.00	0	0
<b>Total For TH15B1</b>										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.35542				0.00	0	0
<b>Total TH15B2 SPOT</b>										0.00	0	0
<b>Total For TH15B2</b>										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	102.10914				0.00	0	0
<b>Total TH15B3 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 TH15B3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH15C On 21/11/2022 Spot Bond					0.00000	101.43753			0.00	0	0
<b>Total TH15C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH15C On 21/11/2022 Spot Bond					0.00000	102.02435			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					0.00000	101.40171			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					0.00000	101.87120			0.00	0	0
<b>Total TH15D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH15D On 21/11/2022 Spot Bond					0.00000	101.79678			0.00	0	0
<b>Total TH15D2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15D2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH15D On 21/11/2022 Spot Bond					0.00000	101.71933			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					0.00000	100.13798			0.00	0	0
<b>Total TH9A12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH9A12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B On 18/07/2019 Spot Bond					0.00000	99.97586			0.00	0	0
<b>Total THE9B4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2019 Spot Bond					0.00000	100.50303			0.00	0	0
<b>Total THE9C4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D On 18/07/2019 Spot Bond					0.00000	100.17261			0.00	0	0
<b>Total THE9D4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TL20 On 22/02/2020 Spot Bond			8.11500	8.11500	8.11500	99.14208		1,136,100,000,000.00	140,000,000	70,000,000	
<b>Total TL20 SPOT</b>								<b>1,136,100,000,000.00</b>	<b>140,000,000</b>	<b>70,000,000</b>	
<b>Total For TL20</b>								<b>1,136,100,000,000.00</b>	<b>140,000,000</b>	<b>70,000,000</b>	
TL20/R On 22/02/2020 Spot Bond			100.00000	58.83511	100.00000	58.72348		0.00	0	0	
TL20/R On 25/11/2020 Spot Bond			10.00000	105.63400	10.00000	105.60600		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TL20/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL20/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TL21U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL21U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL22 On 04/03/2021 Spot Bond					0.00000	101.04242				0.00	0	0
<b>Total TL22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL23 On 05/09/2022 Spot Bond					0.00000	101.04892				0.00	0	0
<b>Total TL23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL24 On 05/09/2022 Spot Bond			8.81000	101.72323	8.81000	101.69940				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			9.32000	102.18908	9.32000	102.16378				0.00	0	0
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL26 On 25/11/2024 Spot Bond					0.00000	102.37813				0.00	0	0
<b>Total TL26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL27 On 24/04/2023 Spot Bond					0.00000	100.11191				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			9.74500	97.77093	9.74500	97.74538				0.00	0	0
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL29 On 24/04/2025 Spot Bond					0.00000	99.83703				0.00	0	0
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TLC05 On 22/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TLC05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TLC05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TLC07 On 17/09/2019 Spot Bond					0.00000	100.51878				0.00	800,000,000	400,000,000
<b>Total TLC07 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For TLC07</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
TLC08 On 27/03/2020 Spot Bond					0.00000	100.57521				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total TLC08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TLC08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN20 On 17/09/2020 Spot Bond			8.08000	104.06967	8.08000	104.04727			371,489,312,000.00	45,976,400	34,797,846,900
<b>Total TN20 SPOT</b>									<b>371,489,312,000.00</b>	<b>45,976,400</b>	<b>34,797,846,900</b>
<b>Total For TN20</b>									<b>371,489,312,000.00</b>	<b>45,976,400</b>	<b>34,797,846,900</b>
TN20/R On 17/09/2020 Spot Bond			100.00000	39.72314	100.00000	39.63570			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	30.37679	100.00000	30.30883			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			9.00000	111.45297	9.00000	111.42587			48,600,000,000,000.00	5,400,000,000	21,109,700,000
<b>Total TN23 SPOT</b>									<b>18,600,000,000,000.00</b>	<b>5,400,000,000</b>	<b>21,109,700,000</b>
<b>Total For TN23</b>									<b>18,600,000,000,000.00</b>	<b>5,400,000,000</b>	<b>21,109,700,000</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	17.78836	100.00000	17.74856			0.00	0	0
<b>Total TN23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN23/R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN25 On 19/08/2025 Spot Bond			9.97500	99.30411	9.97500	99.27740			59,614,590,000.00	5,976,400	23,196,692,200
<b>Total TN25 SPOT</b>									<b>59,614,590,000.00</b>	<b>5,976,400</b>	<b>23,196,692,200</b>
<b>Total For TN25</b>									<b>59,614,590,000.00</b>	<b>5,976,400</b>	<b>23,196,692,200</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	11.34762	100.00000	11.32223			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			10.17500	96.61835	10.17500	96.59186			203,500,000,000.00	20,000,000	710,000,000
<b>Total TN27 SPOT</b>									<b>203,500,000,000.00</b>	<b>20,000,000</b>	<b>710,000,000</b>
<b>Total For TN27</b>									<b>203,500,000,000.00</b>	<b>20,000,000</b>	<b>710,000,000</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	12.68189	100.00000	12.65351			0.00	0	0
<b>Total TN27/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN27/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN30 On 09/10/2030 Spot Bond			10.73500	98.72209	10.73500	98.69390			0.00	0	11,880,000,000
<b>Total TN30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>11,880,000,000</b>
<b>Total For TN30</b>									<b>0.00</b>	<b>0</b>	<b>11,880,000,000</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	118.79998	8.00000	118.77453			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			11.52500	94.13902	11.52500	94.11021				0.00	0	10,050,000,000
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,050,000,000</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>10,050,000,000</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	100.25782	10.75000	100.22914				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	105.63400	10.00000	105.60600				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>
TPDA0i On 30/11/2020 Spot Bond			8.46000	105.18015	8.46000	105.15607				0.00	0	0
<b>Total TPDA08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A: On 14/12/2020 Spot Bond			8.62500	104.88037	8.62500	104.85605				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			8.42500	8.42500	8.42500	105.20073				0.00	0	0
<b>Total TRA2A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2B On 14/12/2020 Spot Bond					0.00000	100.90381				0.00	0	0
<b>Total TRA2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2B: On 14/12/2020 Spot Bond					0.00000	100.92670				0.00	0	0
<b>Total TRA2B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2C On 14/12/2020 Spot Bond					0.00000	101.02274				0.00	0	0
<b>Total TRA2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2C: On 14/12/2020 Spot Bond					0.00000	101.05928				0.00	0	0
<b>Total TRA2C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2D On 14/12/2020 Spot Bond					0.00000	101.29620				0.00	0	0
<b>Total TRA2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2D: On 14/12/2020 Spot Bond					0.00000	101.29620				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TRA2D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.48386				0.00	0	0
<b>Total TRA3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.52108				0.00	0	0
<b>Total TRA3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2022 Spot Bond			8.72000	104.78871	8.72000	104.76401				0.00	0	0
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.47543				0.00	0	0
<b>Total TRA3A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.50759				0.00	0	0
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.76376				0.00	0	0
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.72838				0.00	0	0
<b>Total TRA3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A: On 13/04/2020 Spot Bond					0.00000	100.75540				0.00	0	0
<b>Total TRA4A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.80983				0.00	0	0
<b>Total TRA4A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.83540				0.00	0	0
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A: On 13/04/2024 Spot Bond			9.02000	102.40258	9.02000	101.54060				0.00	0	0
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.93166				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRQ11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRQ11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRQ12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRQ12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRQ13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRQ13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRQ14U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRQ14U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>
TSP22£ On 19/03/2020 Spot Bond					0.00000	92.78065				0.00	0	0
<b>Total TSP228 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP228</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP22€ On 10/10/2019 Spot Bond					0.00000	96.33803				0.00	0	0
<b>Total TSP229 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP229</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP23 On 09/04/2020 Spot Bond					0.00000	92.43444				0.00	0	0
<b>Total TSP230 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP230</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>
TU1A11 On 31/01/2025 Spot Bond					0.00000	103.15828				0.00	0	0
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TU1B11 On 31/01/2025 Spot Bond					0.00000	103.73531				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TU1D1 On 31/01/2025 Spot Bond					0.00000	103.97829				0.00	0	0
<b>Total TU1D11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TU1D11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TUHF0 On 26/01/2020 Spot Bond					0.00000	103.11430				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					0.00000	0.00000				0.00	0	0
<b>Total TWC281 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC281</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC29 On 15/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TWC290 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC290</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC29 On 18/04/2019 Spot Bond					0.00000	101.79540				0.00	0	0
<b>Total TWC291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC291</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC29 On 24/04/2019 Spot Bond					0.00000	101.73277				0.00	0	0
<b>Total TWC292 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC292</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC29 On 30/04/2019 Spot Bond					0.00000	101.60751				0.00	0	0
<b>Total TWC293 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC293</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC29 On 15/05/2019 Spot Bond					0.00000	101.72411				0.00	0	0
<b>Total TWC294 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC294</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC29 On 29/05/2019 Spot Bond					0.00000	101.02162				0.00	0	0
<b>Total TWC295 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC295</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC29 On 05/06/2019 Spot Bond					0.00000	100.85595				0.00	0	0
<b>Total TWC296 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC296</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC29 On 05/07/2019 Spot Bond					0.00000	100.18784				0.00	0	0
<b>Total TWC297 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC297</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC29 On 10/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			720,000,000,000,000.00	37,200,000,000	37,200,000,000	

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 TWC298 SPOT</b>									<b>20,000,000,000,000.00</b>	<b>37,200,000,000</b>	<b>37,200,000,000</b>
<b>Total For TWC298</b>									<b>20,000,000,000,000.00</b>	<b>37,200,000,000</b>	<b>37,200,000,000</b>
UG21 On 02/03/2021 Spot Bond			8.62800	104.85808	8.62800	104.83401			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			10.37500	105.72869	10.37500	105.69964			0.00	0	0
<b>Total UG26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UG26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCJA1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCJA2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCJA3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCJA4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCJA5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCJA6U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA6U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCJA7U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA7U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA8L On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCJA8U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA8U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
VCJB8L On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB8U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB8U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VCPA6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA8U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA8U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB8U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB8U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VJA04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VJB09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE07 On 08/06/2020 Spot Bond					0.00000	100.97091				0.00	0	0
<b>Total VKE07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE09 On 08/07/2020 Spot Bond					0.00000	100.78387				0.00	0	0
<b>Total VKE09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE10 On 08/07/2022 Spot Bond					0.00000	100.22128				0.00	0	0
<b>Total VKE10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE11 On 20/04/2023 Spot Bond					0.00000	99.88531				0.00	0	0
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE12 On 03/05/2021 Spot Bond					0.00000	101.92153				0.00	0	0
<b>Total VKE12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE13 On 27/08/2021 Spot Bond					0.00000	101.28284				0.00	0	0
<b>Total VKE13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE14 On 27/08/2023 Spot Bond					0.00000	101.19008				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VPA07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPB03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPB04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPB05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPB06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPB07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPB08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPB09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR841L On 11/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR841U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR841U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR842L On 18/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR842U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR842U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR843L On 25/04/2019 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 VR843U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR843U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR844L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR844U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR844U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR845L On 26/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR845U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR845U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR846L On 28/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR846U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR846U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL01 On 10/10/2020 Spot Bond					0.00000	100.55282				0.00	2,011,000,000	1,005,500,000
<b>Total WHL01 SPOT</b>										<b>0.00</b>	<b>2,011,000,000</b>	<b>1,005,500,000</b>
<b>Total For WHL01</b>										<b>0.00</b>	<b>2,011,000,000</b>	<b>1,005,500,000</b>
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL02 On 02/10/2021 Spot Bond					0.00000	100.46301				0.00	0	0
<b>Total WHL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL03 On 02/10/2023 Spot Bond					0.00000	101.05925				0.00	0	0
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total WRS2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WRS2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP3 On 28/05/2019 Spot Bond			7.48500	103.64979	7.48500	103.62870				0.00	0	0
<b>Total WSP3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP4 On 28/05/2020 Spot Bond			7.36500	105.20477	7.36500	105.18375				0.00	0	0
<b>Total WSP4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP5 On 28/05/2021 Spot Bond			7.69500	105.98905	7.69500	105.96694				0.00	0	500,000,000
<b>Total WSP5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For WSP5</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
WSP5/f On 28/05/2021 Spot Bond			100.00000	28.77761	100.00000	28.71322				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			6.77500	97.02834	6.77500	97.01087				0.00	0	0
<b>Total Z083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z083</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>										<b>1.73e+017</b>	<b>122,965,884,000</b>	<b>390,595,390,912</b>
<b>Total for SPOT :</b>										<b>1.73e+017</b>	<b>122,965,884,000</b>	<b>390,595,390,912</b>
<b>Total Futures</b>										<b>1.73e+017</b>	<b>122,965,901,811</b>	<b>390,596,177,562</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>165,050</b>
<b>Grand Total:</b>										<b>1.73e+017</b>	<b>122,965,901,811</b>	<b>390,596,342,612</b>