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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 17/01/2020

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 06/02/2020 Bond Future			10.96837	78.84188	10.99349	78.69815			0.00	0	350
ES33 On 07/05/2020 Bond Future			11.09129	76.45045	11.11254	76.33107			0.00	0	0
ES33 On 06/08/2020 Bond Future			11.21742	77.81796	11.23334	77.73018			0.00	0	0
ES33 On 05/11/2020 Bond Future			11.35009	75.43190	11.35574	75.40133			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 06/02/2020 Bond Future			11.27170	80.06833	11.29185	79.93635			0.00	0	4,919
ES42 On 07/05/2020 Bond Future			11.39222	77.22707	11.40878	77.12057			0.00	0	0
ES42 On 06/08/2020 Bond Future			11.51398	78.60763	11.52573	78.53340			0.00	0	0
ES42 On 05/11/2020 Bond Future			11.64067	75.76476	11.64310	75.74969			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 06/02/2020 Bond Future			135.87614	135.87614	136.09642	136.09642			13,587,614.00	100	5,063
I2025 On 07/05/2020 Bond Future			138.32421	138.32421	138.59651	138.59651			0.00	0	0
I2025 On 06/08/2020 Bond Future			139.38033	139.38033	139.71874	139.71874			0.00	0	0
I2025 On 05/11/2020 Bond Future			141.88831	141.88831	142.34055	142.34055			0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	04/02/2021			142.84669	142.84669	143.37000	143.37000			0.00	0	0
<b>Total I2025 Future</b>											<b>13,587,614.00</b>	<b>100</b>	<b>5,063</b>
<b>Total For I2025</b>											<b>13,587,614.00</b>	<b>100</b>	<b>5,063</b>
I2029	On	06/02/2020			101.16920	101.16920	101.18956	101.18956			0.00	0	3,765
I2029	On	07/05/2020			101.88861	101.88861	101.94480	101.94480			0.00	0	0
I2029	On	06/08/2020			103.76649	103.76649	103.86876	103.86876			0.00	0	0
I2029	On	05/11/2020			104.50036	104.50036	104.68416	104.68416			0.00	0	0
<b>Total I2029 Future</b>											<b>0.00</b>	<b>0</b>	<b>3,765</b>
<b>Total For I2029</b>											<b>0.00</b>	<b>0</b>	<b>3,765</b>
I2033	On	06/02/2020			100.83670	100.83670	100.96910	100.96910			0.00	0	6,960
I2033	On	07/05/2020			101.46801	101.46801	101.63801	101.63801			0.00	0	0
I2033	On	06/08/2020			103.33816	103.33816	103.55617	103.55617			0.00	0	0
I2033	On	05/11/2020			103.98655	103.98655	104.28775	104.28775			0.00	0	0
<b>Total I2033 Future</b>											<b>0.00</b>	<b>0</b>	<b>6,960</b>
<b>Total For I2033</b>											<b>0.00</b>	<b>0</b>	<b>6,960</b>
I2038	On	06/02/2020			116.18732	116.18732	115.96353	115.96353			0.00	0	10,886
I2038	On	07/05/2020			118.28073	118.28073	118.09376	118.09376			0.00	0	0
I2038	On	06/08/2020			118.78060	118.78060	118.64234	118.64234			0.00	0	0
I2038	On	05/11/2020			120.91791	120.91791	120.86868	120.86868			0.00	0	0
<b>Total I2038 Future</b>											<b>0.00</b>	<b>0</b>	<b>10,886</b>
<b>Total For I2038</b>											<b>0.00</b>	<b>0</b>	<b>10,886</b>
I2046	On	06/02/2020			108.00114	108.00114	107.35437	107.35437			0.00	0	14,000
I2046	On	07/05/2020			108.21318	108.21318	107.59228	107.59228			0.00	0	0
I2046	On	06/08/2020			110.20758	110.20758	109.62285	109.62285			0.00	0	0
I2046	On	05/11/2020			110.40984	110.40984	109.89842	109.89842			0.00	0	0
<b>Total I2046 Future</b>											<b>0.00</b>	<b>0</b>	<b>14,000</b>
<b>Total For I2046</b>											<b>0.00</b>	<b>0</b>	<b>14,000</b>
I2050	On	06/02/2020			110.05503	110.05503	109.53779	109.53779			0.00	0	11,797
I2050	On	07/05/2020			112.03810	112.03810	111.54992	111.54992			0.00	0	0
I2050	On	06/08/2020			112.23828	112.23828	111.79012	111.79012			0.00	0	0
I2050	On	05/11/2020			114.25787	114.25787	113.88786	113.88786			0.00	0	0
<b>Total I2050 Future</b>											<b>0.00</b>	<b>0</b>	<b>11,797</b>
<b>Total For I2050</b>											<b>0.00</b>	<b>0</b>	<b>11,797</b>
R186	On	06/02/2020			8.18702	113.42681	8.19548	113.37979		5.68	83,028,424.92	732	99,678
R186	On	07/05/2020			8.23715	115.44241	8.23862	115.43451		5.64	0.00	0	1,933
R186	On	06/08/2020			8.28711	112.21331	8.27907	112.25510		5.94	0.00	0	0
R186	On	05/11/2020			8.34092	114.23160	8.31506	114.36136		5.79	0.00	0	0
<b>Total R186 Future</b>											<b>83,028,424.92</b>	<b>732</b>	<b>101,611</b>

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	06/02/2020	Bond Future	8.56	Call			2,082.68000	2.08268	2,118,280	5.94	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Put			80.79000	0.08079	69,370	5.94	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Call			2,131.84000	2.13184	2,167,970	5.95	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Put			75.68000	0.07568	64,790	5.95	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Call			2,033.79000	2.03379	2,068,850	5.93	0.00	0	0
R186	On	06/02/2020	Bond Future	8.11	Call			400.35000	0.40035	404,400	5.60	0.00	0	821
R186	On	06/02/2020	Bond Future	8.55	Put			86.20000	0.08620	74,240	5.93	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Call			4,360.63000	4.36063	4,406,830	6.44	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Put			3.07000	0.00307	2,250	6.44	0.00	0	821
R186	On	06/02/2020	Bond Future	8.50	Call			1,793.75000	1.79375	1,825,850	5.87	0.00	0	0
R186	On	06/02/2020	Bond Future	8.50	Put			118.20000	0.11820	103,280	5.87	0.00	0	821
R186	On	06/02/2020	Bond Future	8.11	Put			876.54000	0.87654	833,570	5.60	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Call			2,271.63000	2.27163	2,270,670	5.80	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Put			877.40000	0.87740	868,540	5.80	0.00	0	23,230
R186	On	07/05/2020	Bond Future	7.90	Call			675.57000	0.67557	672,490	5.48	0.00	0	0
R186	On	07/05/2020	Bond Future	7.90	Put			2,515.51000	2.51551	2,504,530	5.48	0.00	0	2,500
R186	On	07/05/2020	Bond Future	7.60	Put			3,786.45000	3.78645	3,776,100	5.35	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			283.96000	0.28396	281,510	5.35	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.28	Put			1,333.76000	1.33376	1,323,620	5.66	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Call			1,555.99000	1.55599	1,553,750	5.66	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.93	Call			4,012.37000	4.01237	4,014,390	6.22	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			372.66000	0.37266	366,780	6.22	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.08	Call			1,037.11000	1.03711	1,034,170	5.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			1,894.21000	1.89421	1,883,370	5.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			1,060.19000	1.06019	1,057,270	5.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			1,863.00000	1.86300	1,852,180	5.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			1,014.60000	1.01460	1,011,630	5.56	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			1,926.01000	1.92601	1,915,140	5.56	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Call			2,244.74000	2.24474	2,217,070	6.00	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put			1,773.24000	1.77324	1,787,360	6.00	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call			2,274.16000	2.27416	2,246,320	6.01	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put			1,750.96000	1.75096	1,764,910	6.01	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call			2,215.85000	2.21585	2,188,340	6.00	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put			1,796.08000	1.79608	1,810,360	6.00	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Put			2,278.57000	2.27857	2,337,610	5.72	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call			2,403.71000	2.40371	2,332,990	5.72	0.00	0	3,500
R186	On	05/11/2020	Bond Future	9.26	Call			5,469.81000	5.46981	5,366,120	6.27	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put			851.67000	0.85167	877,740	6.27	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.66	Call			3,338.99000	3.33899	3,254,770	5.87	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put			1,624.01000	1.62401	1,669,550	5.87	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call			3,276.01000	3.27601	3,192,580	5.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/11/2020	Bond Future	8.64	Put			1,659.54000	1.65954	1,705,870	5.86	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Put			3,686.00000	3.68600	3,768,070	5.50	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call			1,267.45000	1.26745	1,219,760	5.50	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call			3,307.43000	3.30743	3,223,610	5.86	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put			1,641.69000	1.64169	1,687,630	5.86	0.00	0	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>56,693</b>
<b>Total For R186</b>												<b>83,028,424.92</b>	<b>732</b>	<b>158,304</b>
R197	On	06/02/2020	Bond Future			301.38661	301.38661	301.45160	301.45160			0.00	0	2,540
R197	On	07/05/2020	Bond Future			306.81678	306.81678	306.98922	306.98922			0.00	0	0
R197	On	06/08/2020	Bond Future			304.74267	304.74267	305.05169	305.05169			0.00	0	0
R197	On	05/11/2020	Bond Future			310.22562	310.22562	310.77584	310.77584			0.00	0	0
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,540</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>2,540</b>
R202	On	06/02/2020	Bond Future			225.86481	225.86481	225.90981	225.90981			0.00	0	8,469
R202	On	07/05/2020	Bond Future			229.93440	229.93440	230.05978	230.05978			0.00	0	0
R202	On	06/08/2020	Bond Future			230.06694	230.06694	230.29518	230.29518			0.00	0	0
R202	On	05/11/2020	Bond Future			234.20679	234.20679	234.61656	234.61656			0.00	0	0
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>8,469</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>8,469</b>
R2023	On	06/02/2020	Bond Future			7.03618	105.43273	7.04732	105.40229		2.18	0.00	0	43,600
R2023	On	07/05/2020	Bond Future			7.01425	103.37535	7.01226	103.38039		2.19	0.00	0	13,512
R2023	On	06/08/2020	Bond Future			6.97425	105.23622	6.95241	105.28712		2.12	0.00	0	0
R2023	On	05/11/2020	Bond Future			6.94289	103.19574	6.88102	103.32704		2.19	0.00	0	0
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>57,112</b>
R2023	On	06/02/2020	Bond Future	7.53	Call			1,312.52000	1.31252	1,341,820	2.51	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Put			4.34000	0.00434	3,200	2.51	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Call			1,339.09000	1.33909	1,368,460	2.52	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Put			4.02000	0.00402	2,950	2.52	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Call			1,285.97000	1.28597	1,315,200	2.49	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Put			4.68000	0.00468	3,470	2.49	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Call			371.34000	0.37134	367,090	2.14	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Put			630.84000	0.63084	631,630	2.14	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Call			348.48000	0.34848	344,350	2.13	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Put			658.83000	0.65883	659,740	2.13	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Call			359.80000	0.35980	355,610	2.14	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Put			644.73000	0.64473	645,580	2.14	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Put			401.65000	0.40165	417,410	2.28	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Call			1,156.15000	1.15615	1,120,800	2.28	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Put			396.07000	0.39607	411,620	2.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	06/08/2020	Bond Future	7.26	Call			1,121.48000	1.12148	1,086,560	2.27	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Put			407.60000	0.40760	423,580	2.27	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Call			1,138.64000	1.13864	1,103,500	2.28	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Call			1,608.62000	1.60862	1,514,560	2.35	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Put			388.32000	0.38832	425,560	2.35	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Call			1,625.06000	1.62506	1,530,620	2.36	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Put			383.84000	0.38384	420,700	2.36	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Call			1,592.55000	1.59255	1,498,890	2.35	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Put			393.16000	0.39316	430,800	2.35	0.00	0	0
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>												<b>0.00</b>	<b>0</b>	<b>57,112</b>
R2030	On	06/02/2020	Bond Future			9.02554	93.58663	9.03472	93.52976		8.33	0.00	0	80,399
R2030	On	07/05/2020	Bond Future			9.09540	95.24963	9.09949	95.22480		8.36	0.00	0	0
R2030	On	06/08/2020	Bond Future			9.16721	92.95006	9.16442	92.96663		8.99	0.00	0	0
R2030	On	05/11/2020	Bond Future			9.23742	94.62384	9.22208	94.71310		8.97	0.00	0	0
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>80,399</b>
R2030	On	06/02/2020	Bond Future	9.00	Call			643.65000	0.64365	652,120	8.33	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	8.40	Put			4,048.58000	4.04858	3,991,140	7.69	0.00	0	0
R2030	On	06/02/2020	Bond Future	8.40	Call			6.57000	0.00657	6,000	7.69	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	9.14	Put			476.71000	0.47671	439,410	8.49	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.40	Call			2,352.98000	2.35298	2,393,340	8.87	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.40	Put			126.54000	0.12654	110,030	8.87	0.00	0	5,000
R2030	On	06/02/2020	Bond Future	9.25	Call			1,600.78000	1.60078	1,629,930	8.62	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.25	Put			280.04000	0.28004	252,320	8.62	0.00	0	5,000
R2030	On	06/02/2020	Bond Future	9.00	Put			858.99000	0.85899	810,590	8.33	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Call			1,165.72000	1.16572	1,186,150	8.50	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Put			455.39000	0.45539	418,950	8.50	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Call			1,206.32000	1.20632	1,227,630	8.52	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Put			434.71000	0.43471	399,150	8.52	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Call			1,125.70000	1.12570	1,145,270	8.49	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			2,852.32000	2.85232	2,828,860	8.18	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			971.02000	0.97102	972,470	8.18	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			2,812.05000	2.81205	2,788,670	8.18	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			927.49000	0.92749	928,780	8.17	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			2,893.15000	2.89315	2,869,610	8.17	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Call			949.00000	0.94900	950,370	8.18	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			2,303.82000	2.30382	2,289,610	8.89	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Put			2,627.88000	2.62788	2,630,240	8.89	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			2,244.75000	2.24475	2,230,680	8.88	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put			2,688.28000	2.68828	2,690,780	8.88	0.00	0	0

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	06/08/2020	Bond Future	9.10	Call			2,274.18000	2.27418	2,260,040	8.88	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Put			2,657.95000	2.65795	2,660,380	8.88	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Call			7,794.65000	7.79465	7,718,170	9.90	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			886.80000	0.88680	899,580	9.90	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Call			3,059.02000	3.05902	3,007,790	8.96	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			6,330.44000	6.33044	6,394,140	8.40	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.34	Call			1,004.25000	1.00425	978,690	8.40	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			3,576.25000	3.57625	3,619,650	8.84	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			1,329.75000	1.32975	1,298,840	8.52	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.03	Put			3,608.12000	3.60812	3,651,810	8.83	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			2,480.97000	2.48097	2,435,400	8.83	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	10.37	Call			7,382.46000	7.38246	7,307,410	9.90	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			1,740.46000	1.74046	1,703,680	8.65	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			3,012.92000	3.01292	3,050,950	8.96	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			2,594.80000	2.59480	2,628,540	9.06	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			3,598.52000	3.59852	3,542,740	9.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			2,570.16000	2.57016	2,603,640	9.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Call			3,532.81000	3.53281	3,477,550	9.05	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			2,508.22000	2.50822	2,462,360	8.84	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			5,475.77000	5.47577	5,534,120	8.52	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Call			6,094.18000	6.09418	6,024,030	9.68	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			1,378.98000	1.37898	1,398,090	9.68	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.73	Put			4,664.01000	4.66401	4,716,490	8.65	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Put			2,619.30000	2.61930	2,653,300	9.05	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			1,002.70000	1.00270	1,016,910	9.90	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.39	Call			3,565.76000	3.56576	3,510,240	9.06	0.00	0	0
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>81,640</b>
<b>Total For R2030</b>												<b>0.00</b>	<b>0</b>	<b>162,039</b>
R2032	On	06/02/2020	Bond Future			9.41730	94.66466	9.42670	94.60144		9.24	0.00	0	71,272
R2032	On	07/05/2020	Bond Future			9.49247	92.18805	9.49726	92.15639		9.69	0.00	0	0
R2032	On	06/08/2020	Bond Future			9.56883	93.84091	9.56751	93.84948		10.12	0.00	0	0
R2032	On	05/11/2020	Bond Future			9.64866	91.37356	9.63608	91.45376		10.72	0.00	0	0
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>	<b>71,272</b>
R2032	On	06/02/2020	Bond Future	9.38	Put			990.40000	0.99040	935,910	9.08	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			706.69000	0.70669	716,150	9.10	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			953.87000	0.95387	900,110	9.10	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			738.52000	0.73852	748,730	9.11	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			918.26000	0.91826	865,250	9.11	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			675.71000	0.67571	684,440	9.08	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			3,162.89000	3.16289	3,134,200	9.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	07/05/2020	Bond Future	9.19	Call			1,058.33000	1.05833	1,061,410	9.30	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			3,119.67000	3.11967	3,091,090	9.30	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Call			1,008.64000	1.00864	1,011,490	9.27	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Put			3,206.36000	3.20636	3,177,550	9.27	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Call			1,033.40000	1.03340	1,036,370	9.29	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Call			2,488.78000	2.48878	2,477,770	10.09	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Put			3,190.45000	3.19045	3,188,010	10.09	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Call			2,520.63000	2.52063	2,509,590	10.09	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Put			3,156.72000	3.15672	3,154,250	10.09	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Call			2,457.14000	2.45714	2,446,180	10.08	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Put			3,224.45000	3.22445	3,222,060	10.08	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Put			5,419.00000	5.41900	5,465,000	10.28	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Call			1,976.64000	1.97664	1,942,440	10.28	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Call			1,592.25000	1.59225	1,562,430	10.16	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.44	Put			4,130.80000	4.13080	4,168,370	10.51	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Call			2,868.10000	2.86810	2,825,470	10.51	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	11.08	Call			9,461.07000	9.46107	9,389,820	11.73	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Put			3,117.17000	3.11717	3,147,100	10.73	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call			3,937.91000	3.93791	3,887,410	10.73	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Put			3,089.07000	3.08907	3,118,770	10.73	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call			3,868.25000	3.86825	3,818,200	10.72	0.00	0	0
R2032	On	05/11/2020	Bond Future	10.99	Put			954.56000	0.95456	964,440	11.73	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Put			6,184.86000	6.18486	6,235,240	10.16	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Put			3,564.89000	3.56489	3,598,310	10.63	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Call			3,398.31000	3.39831	3,351,530	10.63	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	10.99	Call			9,056.83000	9.05683	8,986,510	11.73	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			3,145.48000	3.14548	3,175,630	10.72	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			856.21000	0.85621	865,160	11.73	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			3,903.01000	3.90301	3,852,740	10.73	0.00	0	0
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>	<b>12,000</b>
<b>Total For R2032</b>												<b>0.00</b>	<b>0</b>	<b>83,272</b>
R2035	On	06/02/2020	Bond Future			9.76927	97.03699	9.79400	96.85427		10.10	9,703,699.00	100	118,405
R2035	On	07/05/2020	Bond Future			9.84678	94.25976	9.86782	94.10668		10.63	0.00	0	105
R2035	On	06/08/2020	Bond Future			9.92531	95.94919	9.94126	95.83496		11.18	0.00	0	0
R2035	On	05/11/2020	Bond Future			10.01020	93.17891	10.01647	93.13472		11.97	0.00	0	0
<b>Total R2035 Future</b>												<b>9,703,699.00</b>	<b>100</b>	<b>118,510</b>
R2035	On	06/02/2020	Bond Future	9.60	Call			373.18000	0.37318	405,770	9.87	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Put			1,820.75000	1.82075	1,670,620	9.87	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			394.48000	0.39448	428,780	9.89	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			1,766.63000	1.76663	1,618,210	9.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	06/02/2020	Bond Future	9.59	Call			352.62000	0.35262	383,550	9.86	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Put			1,875.70000	1.87570	1,723,910	9.86	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.78	Put			2,562.05000	2.56205	2,471,210	10.67	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.78	Call			1,920.62000	1.92062	1,982,860	10.67	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.18	Put			5,625.33000	5.62533	5,492,110	9.64	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Call			423.17000	0.42317	443,030	9.64	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.47	Call			996.09000	0.99609	1,034,680	10.23	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			3,954.35000	3.95435	3,839,860	10.23	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Call			6,661.26000	6.66126	6,783,540	12.54	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			562.95000	0.56295	532,150	12.54	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.48	Call			1,021.25000	1.02125	1,060,570	10.25	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			3,903.47000	3.90347	3,789,710	10.25	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			1,046.98000	1.04698	1,087,030	10.27	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			3,853.25000	3.85325	3,740,220	10.27	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Call			5,650.89000	5.65089	5,765,450	12.15	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Put			747.66000	0.74766	709,140	12.15	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.11	Put			6,082.75000	6.08275	5,945,840	9.47	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Call			327.54000	0.32754	343,710	9.47	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.75	Put			2,678.07000	2.67807	2,584,860	10.63	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			1,816.03000	1.81603	1,875,900	10.63	0.00	0	5,000
R2035	On	06/08/2020	Bond Future	9.00	Put			7,749.96000	7.74996	7,651,370	9.86	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			639.82000	0.63982	655,460	9.86	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	8.75	Put			9,513.98000	9.51398	9,409,620	9.86	0.00	0	0
R2035	On	06/08/2020	Bond Future	8.75	Call			382.57000	0.38257	392,440	9.86	0.00	0	3,000
R2035	On	06/08/2020	Bond Future	9.92	Call			3,090.94000	3.09094	3,141,590	11.10	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			3,243.25000	3.24325	3,179,670	11.10	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			3,128.03000	3.12803	3,179,090	11.11	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			3,208.65000	3.20865	3,145,480	11.11	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Call			3,054.06000	3.05406	3,104,300	11.09	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			3,278.14000	3.27814	3,214,150	11.09	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Call			5,249.65000	5.24965	5,269,910	12.24	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			3,010.68000	3.01068	2,986,750	12.24	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Call			5,166.21000	5.16621	5,186,230	12.22	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Put			3,063.32000	3.06332	3,039,150	12.22	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			5,207.71000	5.20771	5,227,850	12.23	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Put			3,036.74000	3.03674	3,012,690	12.23	0.00	0	0
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>53,351</b>
<b>Total For R2035</b>												<b>9,703,699.00</b>	<b>100</b>	<b>171,861</b>
R2037	On	06/02/2020	Bond Future			9.94304	88.53440	9.96778	88.35177		11.27	97,387,840.00	1,100	72,879
R2037	On	07/05/2020	Bond Future			10.02510	90.10766	10.04637	89.95294		11.32	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	06/08/2020	Bond Future			10.10970	87.46319	10.12618	87.34514		12.51	0.00	0	0
R2037	On	05/11/2020	Bond Future			10.19171	89.04016	10.19907	88.98818		12.78	0.00	0	0
<b>Total R2037 Future</b>												<b>97,387,840.00</b>	<b>1,100</b>	<b>72,879</b>
R2037	On	06/02/2020	Bond Future	9.68	Call			212.60000	0.21260	231,670	10.68	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			2,372.87000	2.37287	2,209,310	10.68	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			185.42000	0.18542	202,130	10.63	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Put			2,498.77000	2.49877	2,332,850	10.63	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Call			198.67000	0.19867	216,530	10.66	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Put			2,435.43000	2.43543	2,270,660	10.66	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			4,274.78000	4.27478	4,155,060	10.63	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Call			885.90000	0.88590	921,620	10.65	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			4,221.11000	4.22111	4,102,110	10.65	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Call			909.50000	0.90950	945,930	10.67	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			4,167.92000	4.16792	4,049,630	10.67	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Call			862.69000	0.86269	897,690	10.63	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Call			2,282.61000	2.28261	2,325,050	12.02	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Put			4,219.06000	4.21906	4,143,450	12.02	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Call			2,314.85000	2.31485	2,357,710	12.03	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Put			4,177.39000	4.17739	4,102,200	12.03	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Call			2,347.33000	2.34733	2,390,610	12.05	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Put			4,136.05000	4.13605	4,061,280	12.05	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Call			3,987.94000	3.98794	4,007,990	12.72	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Put			4,122.71000	4.12271	4,090,780	12.72	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Call			4,023.95000	4.02395	4,044,150	12.73	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Put			4,088.01000	4.08801	4,056,230	12.73	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Call			3,952.07000	3.95207	3,971,990	12.72	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Put			4,157.64000	4.15764	4,125,580	12.72	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>97,387,840.00</b>	<b>1,100</b>	<b>72,879</b>
R2040	On	06/02/2020	Bond Future			10.08320	91.02954	10.10800	90.83401		11.68	231,215,031.60	2,540	43,319
R2040	On	07/05/2020	Bond Future			10.16609	92.64716	10.18758	92.48015		11.75	0.00	0	0
R2040	On	06/08/2020	Bond Future			10.25156	89.79727	10.26846	89.66789		13.01	0.00	0	0
R2040	On	05/11/2020	Bond Future			10.33425	91.41668	10.34242	91.35498		13.32	0.00	0	0
<b>Total R2040 Future</b>												<b>231,215,031.60</b>	<b>2,540</b>	<b>43,319</b>
R2040	On	06/02/2020	Bond Future	9.75	Call			151.00000	0.15100	164,050	11.24	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Call			0.02000	0.00002	0,020	10.31	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Put			15,194.44000	15.19444	14,998,910	10.31	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Call			0.00000	0.00000	0,000	10.31	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Put			3,039.90000	3.03990	2,857,420	11.24	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			162.04000	0.16204	176,060	11.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	06/02/2020	Bond Future	9.76	Put			2,968.28000	2.96828	2,786,770	11.26	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Call			140.25000	0.14025	152,370	11.22	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Put			3,111.93000	3.11193	2,928,520	11.22	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Put			9,432.40000	9.43240	9,236,870	10.31	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Call			871.54000	0.87154	908,700	10.77	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Put			4,536.70000	4.53670	4,406,850	10.77	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Put			3,152.59000	3.15259	3,045,280	11.37	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Call			1,678.00000	1.67800	1,737,700	11.37	0.00	0	2,640
R2040	On	07/05/2020	Bond Future	9.74	Call			896.62000	0.89662	934,570	10.80	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Put			4,479.18000	4.47918	4,350,120	10.80	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Call			921.96000	0.92196	960,710	10.82	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Put			4,422.04000	4.42204	4,293,780	10.82	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.50	Put			6,008.57000	6.00857	5,862,380	10.17	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.50	Call			411.57000	0.41157	432,390	10.17	0.00	0	2,640
R2040	On	06/08/2020	Bond Future	10.02	Call			2,552.33000	2.55233	2,600,030	12.73	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Put			4,484.75000	4.48475	4,403,070	12.73	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Call			2,586.67000	2.58667	2,634,830	12.75	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Put			4,440.04000	4.44004	4,358,820	12.75	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Call			2,621.26000	2.62126	2,669,870	12.76	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Put			4,395.70000	4.39570	4,314,930	12.76	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			4,462.85000	4.46285	4,425,720	13.38	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			4,217.01000	4.21701	4,241,240	13.36	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			4,538.07000	4.53807	4,500,600	13.36	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Call			4,254.96000	4.25496	4,279,360	13.37	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			4,500.17000	4.50017	4,462,870	13.37	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Call			3,955.22000	3.95522	3,978,280	13.30	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put			8,477.26000	8.47726	8,427,170	12.68	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call			1,742.73000	1.74273	1,754,340	12.68	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.00	Put			5,800.47000	5.80047	5,758,010	13.12	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			3,155.66000	3.15566	3,174,900	13.12	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.32	Call			4,293.39000	4.29339	4,317,960	13.38	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put			1,286.07000	1.28607	1,269,280	14.54	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.50	Call			9,690.41000	9.69041	9,732,700	14.54	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			1,593.53000	1.59353	1,574,120	14.54	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.73	Put			7,151.60000	7.15160	7,104,860	12.88	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Call			2,333.04000	2.33304	2,348,000	12.88	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.23	Put			4,810.10000	4.81010	4,771,460	13.30	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Call			10,661.33000	10.66133	10,706,240	14.54	0.00	0	0
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>17,280</b>
<b>Total For R2040</b>											<b>231,215,031.60</b>	<b>2,540</b>	<b>60,599</b>	

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	06/02/2020	Bond Future			10.17790	87.52787	10.19771	87.37039		12.35	350,111.48	4	52,322
R2044	On	07/05/2020	Bond Future			10.25945	89.08319	10.27596	88.95375		12.42	0.00	0	0
R2044	On	06/08/2020	Bond Future			10.34345	86.29453	10.35544	86.20188		13.77	0.00	0	0
R2044	On	05/11/2020	Bond Future			10.42457	87.85100	10.42812	87.82393		14.11	0.00	0	0
<b>Total R2044 Future</b>												<b>350,111.48</b>	<b>4</b>	<b>52,322</b>
R2044	On	06/02/2020	Bond Future	10.78	Put			65.13000	0.06513	50,560	13.58	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.76	Put			3,665.29000	3.66529	3,511,310	11.25	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Put			9,592.34000	9.59234	9,434,860	10.90	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Call			0.02000	0.00002	0,020	10.90	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.74	Put			3,823.89000	3.82389	3,669,230	11.21	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.74	Call			59.92000	0.05992	62,740	11.21	0.00	0	328
R2044	On	06/02/2020	Bond Future	10.78	Call			4,488.59000	4.48859	4,631,500	13.58	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Call			77.95000	0.07795	81,830	11.27	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Put			3,586.98000	3.58698	3,433,380	11.27	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Call			84.99000	0.08499	89,290	11.30	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Put			3,509.30000	3.50930	3,356,120	11.30	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Call			71.41000	0.07141	74,910	11.25	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.98	Call			1,384.46000	1.38446	1,421,410	11.97	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.45	Put			7,163.86000	7.16386	7,044,290	10.68	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.45	Call			269.12000	0.26912	278,990	10.68	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.97	Put			3,805.62000	3.80562	3,712,500	11.95	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.97	Call			1,353.09000	1.35309	1,389,410	11.95	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.91	Call			1,173.26000	1.17326	1,205,880	11.81	0.00	0	556
R2044	On	07/05/2020	Bond Future	10.81	Call			5,090.23000	5.09023	5,177,320	13.55	0.00	0	0
R2044	On	07/05/2020	Bond Future	10.81	Put			1,072.20000	1.07220	1,029,850	13.55	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.33	Put			8,139.03000	8.13903	8,016,050	10.50	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.33	Call			167.17000	0.16717	173,630	10.50	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.98	Put			3,755.00000	3.75500	3,662,510	11.97	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Put			4,687.96000	4.68796	4,585,240	11.58	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.09	Call			6,700.91000	6.70091	6,799,610	14.26	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.09	Put			700.73000	0.70073	669,990	14.26	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.26	Put			8,732.95000	8.73295	8,608,410	10.40	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.26	Call			123.35000	0.12335	128,250	10.40	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.91	Put			4,120.34000	4.12034	4,023,520	11.81	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Put			4,807.89000	4.80789	4,704,030	11.53	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Call			6,291.33000	6.29133	6,387,420	14.08	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Put			779.02000	0.77902	745,670	14.08	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.80	Call			881.88000	0.88188	908,030	11.56	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.80	Put			4,747.57000	4.74757	4,644,280	11.56	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Call			906.42000	0.90642	933,140	11.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	07/05/2020	Bond Future	9.79	Call			857.92000	0.85792	883,500	11.53	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Call			6,124.38000	6.12438	6,181,450	14.43	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			1,738.20000	1.73820	1,762,050	12.80	0.00	0	0
R2044	On	06/08/2020	Bond Future	11.09	Put			1,586.03000	1.58603	1,554,420	14.75	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.01	Put			11,844.58000	11.84458	11,757,160	12.12	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call			311.26000	0.31126	316,490	12.12	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			6,867.49000	6.86749	6,792,740	12.43	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call			1,204.75000	1.20475	1,222,650	12.43	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.86	Put			5,710.40000	5.71040	5,641,600	12.80	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Put			1,873.52000	1.87352	1,837,940	14.43	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.87	Call			1,767.67000	1.76767	1,791,830	12.82	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.87	Put			5,656.70000	5.65670	5,588,210	12.82	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Call			1,797.65000	1.79765	1,822,130	12.84	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			5,603.63000	5.60363	5,535,460	12.84	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Put			8,956.14000	8.95614	8,874,140	12.12	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Call			657.69000	0.65769	668,340	12.12	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.98	Put			5,093.63000	5.09363	5,028,610	13.02	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.98	Call			2,111.16000	2.11116	2,138,790	13.02	0.00	0	602
R2044	On	06/08/2020	Bond Future	11.09	Call			6,957.65000	6.95765	7,018,690	14.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Call			7,706.30000	7.70630	7,718,500	14.89	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Put			2,349.04000	2.34904	2,334,170	14.89	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Call			2,802.13000	2.80213	2,805,770	13.64	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			14,032.39000	14.03239	14,005,070	13.20	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			627.11000	0.62711	626,860	13.20	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			6,169.59000	6.16959	6,146,460	13.69	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			1,172.27000	1.17227	1,172,860	13.20	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			6,468.45000	6.46845	6,444,960	13.63	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			2,770.77000	2.77077	2,774,350	13.63	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			8,749.96000	8.74996	8,763,560	15.21	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			2,079.24000	2.07924	2,081,510	13.40	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			6,418.06000	6.41806	6,394,630	13.64	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			4,713.50000	4.71350	4,692,590	13.98	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			4,152.26000	4.15226	4,158,490	13.99	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			4,674.31000	4.67431	4,653,470	13.99	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			4,076.64000	4.07664	4,082,730	13.97	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			2,960.56000	2.96056	2,964,500	13.69	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			10,641.93000	10.64193	10,615,450	13.20	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Call			9,002.25000	9.00225	9,016,170	15.29	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			1,900.85000	1.90085	1,887,700	15.29	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			7,776.70000	7.77670	7,751,900	13.40	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			4,752.97000	4.75297	4,731,990	13.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	05/11/2020	Bond Future	11.38	Put			1,978.90000	1.97890	1,965,430	15.21	0.00	0	568
R2044	On	05/11/2020	Bond Future	10.35	Call			4,114.37000	4.11437	4,120,530	13.98	0.00	0	0
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>	<b>16,344</b>
<b>Total For R2044</b>												<b>350,111.48</b>	<b>4</b>	<b>68,666</b>
R2048	On	06/02/2020	Bond Future			10.16365	90.90835	10.18350	90.74632		12.11	0.00	0	96,980
R2048	On	07/05/2020	Bond Future			10.23919	88.08569	10.25586	87.95138		12.80	0.00	0	0
R2048	On	06/08/2020	Bond Future			10.31565	89.66354	10.32796	89.56568		13.52	0.00	0	0
R2048	On	05/11/2020	Bond Future			10.39695	86.84422	10.40107	86.81191		14.56	0.00	0	0
<b>Total R2048 Future</b>												<b>0.00</b>	<b>0</b>	<b>96,980</b>
R2048	On	06/02/2020	Bond Future	9.71	Call			50.41000	0.05041	52,750	10.95	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Put			4,064.62000	4.06462	3,904,930	10.95	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Call			55.14000	0.05514	57,770	10.96	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Put			3,981.25000	3.98125	3,821,850	10.96	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Call			46.00000	0.04600	48,090	10.93	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Put			4,148.45000	4.14845	3,988,510	10.93	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Call			2,258.53000	2.25853	2,313,190	12.72	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Put			2,710.05000	2.71005	2,630,400	12.72	0.00	0	300
R2048	On	07/05/2020	Bond Future	10.70	Call			4,686.65000	4.68665	4,772,960	13.69	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.70	Put			1,238.67000	1.23867	1,190,670	13.69	0.00	0	300
R2048	On	07/05/2020	Bond Future	9.69	Put			5,445.13000	5.44513	5,332,640	11.62	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.69	Call			673.24000	0.67324	695,060	11.62	0.00	0	300
R2048	On	07/05/2020	Bond Future	9.78	Call			881.74000	0.88174	908,740	11.86	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Put			4,864.41000	4.86441	4,757,100	11.86	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Call			906.63000	0.90663	934,230	11.89	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Put			4,802.33000	4.80233	4,695,620	11.89	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Call			857.29000	0.85729	883,700	11.84	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Put			4,927.06000	4.92706	4,819,160	11.84	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Put			9,916.93000	9.91693	9,828,540	11.89	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			548.12000	0.54812	557,590	11.89	0.00	0	20,640
R2048	On	06/08/2020	Bond Future	9.00	Put			12,107.73000	12.10773	12,015,430	11.89	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.00	Call			312.89000	0.31289	318,450	11.89	0.00	0	3,000
R2048	On	06/08/2020	Bond Future	10.19	Call			3,075.84000	3.07584	3,113,330	13.44	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.19	Put			4,183.92000	4.18392	4,123,550	13.44	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call			3,114.46000	3.11446	3,152,280	13.46	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put			4,141.38000	4.14138	4,081,340	13.46	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call			3,037.46000	3.03746	3,074,610	13.43	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put			4,226.83000	4.22683	4,166,120	13.43	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Call			3,157.64000	3.15764	3,163,950	14.14	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Put			6,073.39000	6.07339	6,047,390	14.14	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Call			3,090.19000	3.09019	3,096,340	14.12	0.00	0	0

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	05/11/2020	Bond Future	10.02	Put			6,172.51000	6.17251	6,146,350	14.12	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Call			3,123.98000	3.12398	3,130,210	14.13	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Put			6,122.94000	6.12294	6,096,860	14.13	0.00	0	0
<b>Total R2048 Option</b>												<b>0.00</b>	<b>0</b>	<b>24,540</b>
<b>Total For R2048</b>												<b>0.00</b>	<b>0</b>	<b>121,520</b>
R208	On	06/02/2020	Bond Future			6.57705	102.64662	6.56543	102.65915		0.50	142,576,155.18	1,389	16,919
R208	On	07/05/2020	Bond Future			6.39279	101.06798	6.33593	101.11639		0.45	0.00	0	60
R208	On	06/08/2020	Bond Future			6.02418	102.88965	5.87189	102.98409		0.36	0.00	0	0
R208	On	05/11/2020	Bond Future			5.21932	101.33192	4.76565	101.50629		0.26	0.00	0	0
<b>Total R208 Future</b>												<b>142,576,155.18</b>	<b>1,389</b>	<b>16,979</b>
R208	On	06/02/2020	Bond Future	6.13	Call			0.01000	0.00001	0,000	0.55	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Put			471.43000	0.47143	483,950	0.55	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Call			0.01000	0.00001	0,000	0.54	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Put			460.57000	0.46057	473,090	0.54	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Call			0.01000	0.00001	0,000	0.55	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Put			482.30000	0.48230	494,820	0.55	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Call			0.02000	0.00002	0,010	0.66	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put			1,312.98000	1.31298	1,361,380	0.66	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call			0.02000	0.00002	0,010	0.66	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put			1,304.29000	1.30429	1,352,690	0.66	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call			0.02000	0.00002	0,010	0.66	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Put			1,321.68000	1.32168	1,370,080	0.66	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put			225.97000	0.22597	306,300	0.31	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Call			27.30000	0.02730	12,530	0.31	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put			221.21000	0.22121	300,880	0.31	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call			28.83000	0.02883	13,380	0.31	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put			216.51000	0.21651	295,500	0.31	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call			25.83000	0.02583	11,720	0.31	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call			88.43000	0.08843	26,860	0.24	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put			86.76000	0.08676	199,560	0.24	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call			90.37000	0.09037	27,690	0.24	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put			84.85000	0.08485	196,540	0.24	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call			92.71000	0.09271	28,820	0.24	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put			83.34000	0.08334	193,820	0.24	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>142,576,155.18</b>	<b>1,389</b>	<b>16,979</b>
R209	On	06/02/2020	Bond Future			9.80677	73.74427	9.83149	73.58869		11.65	5,825,797.33	79	101,901
R209	On	07/05/2020	Bond Future			9.87989	71.90414	9.90129	71.77116		12.28	0.00	0	0
R209	On	06/08/2020	Bond Future			9.95387	73.19255	9.97075	73.08899		12.80	0.00	0	0
R209	On	05/11/2020	Bond Future			10.03023	71.36199	10.03844	71.31225		13.51	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
<b>Total R209 Future</b>												<b>5,825,797.33</b>	<b>79</b>	<b>101,901</b>
R209	On	06/02/2020	Bond Future	9.51	Call			162.42000	0.16242	176,020	11.30	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			2,224.71000	2.22471	2,082,730	11.30	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			173.15000	0.17315	187,650	11.32	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			2,170.01000	2.17001	2,028,930	11.32	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			152.16000	0.15216	164,900	11.29	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Put			2,279.97000	2.27997	2,137,130	11.29	0.00	0	0
R209	On	06/02/2020	Bond Future	9.40	Put			2,861.36000	2.86136	2,711,820	11.10	0.00	0	0
R209	On	06/02/2020	Bond Future	9.40	Call			73.70000	0.07370	79,740	11.10	0.00	0	7,500
R209	On	07/05/2020	Bond Future	9.46	Call			773.33000	0.77333	804,560	11.45	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put			3,589.61000	3.58961	3,487,860	11.45	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			793.20000	0.79320	825,040	11.47	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			3,543.90000	3.54390	3,442,760	11.47	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			753.91000	0.75391	784,530	11.43	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			3,635.85000	3.63585	3,533,490	11.43	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000	11.60	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put			36,319.28000	36.31928	36,215,720	11.60	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000	11.60	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put			36,210.93000	36.21093	36,107,370	11.60	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	11.60	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			36,427.77000	36.42777	36,324,210	11.60	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			3,337.65000	3.33765	3,357,370	13.51	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			3,570.94000	3.57094	3,540,920	13.51	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call			3,368.30000	3.36830	3,388,170	13.52	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			3,540.80000	3.54080	3,510,930	13.52	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			3,399.09000	3.39909	3,419,090	13.53	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			3,510.87000	3.51087	3,481,130	13.53	0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>7,500</b>
<b>Total For R209</b>												<b>5,825,797.33</b>	<b>79</b>	<b>109,401</b>
R210	On	06/02/2020	Bond Future			187.42150	187.42150	187.66175	187.66175			0.00	0	1,721
R210	On	07/05/2020	Bond Future			188.16997	188.16997	188.48033	188.48033			0.00	0	220
R210	On	06/08/2020	Bond Future			191.63813	191.63813	192.03750	192.03750			0.00	0	0
R210	On	05/11/2020	Bond Future			192.38675	192.38675	192.94047	192.94047			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,941</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>1,941</b>
R212	On	06/02/2020	Bond Future			161.63207	161.63207	161.63628	161.63628			0.00	0	7,763
R212	On	07/05/2020	Bond Future			164.54420	164.54420	164.60550	164.60550			0.00	0	0
R212	On	06/08/2020	Bond Future			165.30147	165.30147	165.43648	165.43648			0.00	0	0
R212	On	05/11/2020	Bond Future			168.27580	168.27580	168.54088	168.54088			0.00	0	0
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,763</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R212</b>									<b>0.00</b>	<b>0</b>	<b>7,763</b>
R213 On 06/02/2020 Bond Future			9.23708	87.87733	9.24644	87.82006		8.98	0.00	0	20,142
R213 On 07/05/2020 Bond Future			9.30450	85.88836	9.30921	85.86003		9.41	0.00	0	0
R213 On 06/08/2020 Bond Future			9.37234	87.42897	9.37080	87.43807		9.72	0.00	0	0
R213 On 05/11/2020 Bond Future			9.44752	85.45463	9.43456	85.52984		10.13	0.00	0	0
<b>Total R213 Future</b>									<b>0.00</b>	<b>0</b>	<b>20,142</b>
R213 On 06/02/2020 Bond Future	9.28	Put			658.79000	0.65879	615,130	9.02	0.00	0	0
R213 On 06/02/2020 Bond Future	9.26	Call			797.46000	0.79746	809,530	8.99	0.00	0	0
R213 On 06/02/2020 Bond Future	9.26	Put			714.56000	0.71456	669,360	8.99	0.00	0	0
R213 On 06/02/2020 Bond Future	9.27	Call			830.27000	0.83027	843,110	9.01	0.00	0	0
R213 On 06/02/2020 Bond Future	9.27	Put			686.31000	0.68631	641,880	9.01	0.00	0	0
R213 On 06/02/2020 Bond Future	9.28	Call			863.75000	0.86375	877,360	9.02	0.00	0	0
R213 On 07/05/2020 Bond Future	9.02	Put			2,781.46000	2.78146	2,755,910	9.19	0.00	0	0
R213 On 07/05/2020 Bond Future	9.00	Call			974.00000	0.97400	976,570	9.17	0.00	0	0
R213 On 07/05/2020 Bond Future	9.00	Put			2,860.97000	2.86097	2,835,210	9.17	0.00	0	0
R213 On 07/05/2020 Bond Future	9.01	Call			995.86000	0.99586	998,540	9.18	0.00	0	0
R213 On 07/05/2020 Bond Future	9.01	Put			2,820.94000	2.82094	2,795,290	9.18	0.00	0	0
R213 On 07/05/2020 Bond Future	9.02	Call			1,018.21000	1.01821	1,020,990	9.19	0.00	0	0
R213 On 06/08/2020 Bond Future	9.29	Call			2,260.91000	2.26091	2,250,380	9.56	0.00	0	0
R213 On 06/08/2020 Bond Future	9.29	Put			2,740.25000	2.74025	2,738,820	9.56	0.00	0	0
R213 On 06/08/2020 Bond Future	9.30	Call			2,290.20000	2.29020	2,279,630	9.57	0.00	0	0
R213 On 06/08/2020 Bond Future	9.30	Put			2,710.02000	2.71002	2,708,550	9.57	0.00	0	0
R213 On 06/08/2020 Bond Future	9.31	Call			2,319.69000	2.31969	2,309,080	9.58	0.00	0	0
R213 On 06/08/2020 Bond Future	9.31	Put			2,680.05000	2.68005	2,678,540	9.58	0.00	0	0
R213 On 05/11/2020 Bond Future	9.59	Put			2,677.03000	2.67703	2,704,720	10.20	0.00	0	0
R213 On 05/11/2020 Bond Future	9.60	Call			3,605.68000	3.60568	3,557,950	10.20	0.00	0	0
R213 On 05/11/2020 Bond Future	9.60	Put			2,652.19000	2.65219	2,679,670	10.20	0.00	0	0
R213 On 05/11/2020 Bond Future	9.61	Call			3,638.22000	3.63822	3,590,270	10.21	0.00	0	0
R213 On 05/11/2020 Bond Future	9.61	Put			2,627.55000	2.62755	2,654,810	10.21	0.00	0	0
R213 On 05/11/2020 Bond Future	9.59	Call			3,573.29000	3.57329	3,525,770	10.20	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>20,142</b>
R214 On 06/02/2020 Bond Future			10.02271	72.27785	10.04252	72.14840		12.56	0.00	0	19,134
R214 On 07/05/2020 Bond Future			10.09426	70.26534	10.11087	70.15805		13.27	0.00	0	0
R214 On 06/08/2020 Bond Future			10.16645	71.52426	10.17870	71.44606		13.89	0.00	0	0
R214 On 05/11/2020 Bond Future			10.24348	69.51831	10.24758	69.49244		14.79	0.00	0	0
<b>Total R214 Future</b>									<b>0.00</b>	<b>0</b>	<b>19,134</b>
R214 On 06/02/2020 Bond Future	9.72	Call			171.03000	0.17103	179,690	12.07	0.00	0	0
R214 On 06/02/2020 Bond Future	9.72	Put			2,327.28000	2.32728	2,206,490	12.07	0.00	0	0
R214 On 06/02/2020 Bond Future	9.73	Call			182.58000	0.18258	191,910	12.10	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	06/02/2020	Bond Future	9.73	Put			2,270.39000	2.27039	2,150,270	12.10	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Call			159.99000	0.15999	168,020	12.05	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Put			2,384.78000	2.38478	2,263,360	12.05	0.00	0	0
R214	On	06/02/2020	Bond Future	9.52	Put			3,582.81000	3.58281	3,454,590	11.63	0.00	0	0
R214	On	06/02/2020	Bond Future	9.52	Call			35.78000	0.03578	37,010	11.63	0.00	0	1,000
R214	On	06/02/2020	Bond Future	9.87	Put			1,546.74000	1.54674	1,439,430	12.34	0.00	0	0
R214	On	06/02/2020	Bond Future	9.87	Call			406.35000	0.40635	428,490	12.34	0.00	0	1,000
R214	On	06/02/2020	Bond Future	10.42	Call			2,569.95000	2.56995	2,669,690	13.46	0.00	0	0
R214	On	06/02/2020	Bond Future	10.42	Put			174.86000	0.17486	145,150	13.46	0.00	0	1,000
R214	On	07/05/2020	Bond Future	9.31	Put			5,764.86000	5.76486	5,667,140	11.58	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Call			276.05000	0.27605	285,620	11.58	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.91	Put			2,714.12000	2.71412	2,642,580	12.70	0.00	0	0
R214	On	07/05/2020	Bond Future	9.91	Call			1,398.65000	1.39865	1,434,400	12.70	0.00	0	1,250
R214	On	07/05/2020	Bond Future	10.66	Call			4,246.56000	4.24656	4,319,810	14.06	0.00	0	0
R214	On	07/05/2020	Bond Future	10.66	Put			843.46000	0.84346	809,420	14.06	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.76	Call			1,006.54000	1.00654	1,034,480	12.39	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			3,330.36000	3.33036	3,251,010	12.39	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			1,030.42000	1.03042	1,058,860	12.41	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			3,286.31000	3.28631	3,207,460	12.41	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			983.00000	0.98300	1,010,430	12.37	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			3,374.85000	3.37485	3,294,990	12.37	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Call			2,309.56000	2.30956	2,337,850	13.56	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put			3,595.56000	3.59556	3,545,650	13.56	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call			2,339.55000	2.33955	2,368,110	13.58	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put			3,559.93000	3.55993	3,510,290	13.58	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call			2,279.77000	2.27977	2,307,780	13.55	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Put			3,631.49000	3.63149	3,581,300	13.55	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call			3,684.50000	3.68450	3,691,900	14.79	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put			3,669.24000	3.66924	3,650,770	14.79	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call			3,716.94000	3.71694	3,724,410	14.80	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put			3,638.69000	3.63869	3,620,290	14.80	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call			3,652.43000	3.65243	3,659,760	14.78	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put			3,700.26000	3.70026	3,681,720	14.78	0.00	0	0
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	<b>6,750</b>
<b>Total For R214</b>												<b>0.00</b>	<b>0</b>	<b>25,884</b>
<b>Total for Bond</b>												<b>583,674,673.51</b>	<b>6,044</b>	<b>1,207,111</b>
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total E170 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ES23 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES23A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES26 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES26A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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 06/02/2020 GOVI			695.73500	695.73500	694.88200	694.88200				0.00	0	1,244
GOVI On 07/05/2020 GOVI			708.09800	708.09800	707.47500	707.47500				0.00	0	0
GOVI On 06/08/2020 GOVI			720.84100	720.84100	720.51600	720.51600				0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>1,244</b>
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			82,580.00000	8.25800	74,050,000			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			82,680.00000	8.26800	74,150,000			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			82,480.00000	8.24800	73,950,000			0.00	0	0
GOVI On 07/05/2020 GOVI	719.99	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2020 GOVI	719.99	Put			125,150.00000	12.51500	118,920,000			0.00	0	0
GOVI On 07/05/2020 GOVI	720.00	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2020 GOVI	720.00	Put			125,250.00000	12.52500	119,020,000			0.00	0	0
GOVI On 07/05/2020 GOVI	719.98	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2020 GOVI	719.98	Put			125,050.00000	12.50500	118,820,000			0.00	0	0
GOVI On 06/08/2020 GOVI	728.13	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2020 GOVI	728.13	Put			76,140.00000	7.61400	72,890,000			0.00	0	0
GOVI On 06/08/2020 GOVI	728.14	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2020 GOVI	728.14	Put			76,240.00000	7.62400	72,990,000			0.00	0	0
GOVI On 06/08/2020 GOVI	728.12	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2020 GOVI	728.12	Put			76,040.00000	7.60400	72,790,000			0.00	0	0
<b>Total GOVI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>										<b>0.00</b>	<b>0</b>	<b>1,244</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>1,244</b>
AL37 On 06/02/2020 Index Future			685.32700	685.32700	685.07100	685.07100				0.00	0	0
AL37 On 07/05/2020 Index Future			697.50500	697.50500	697.48600	697.48600				0.00	0	0
AL37 On 06/08/2020 Index Future			710.05700	710.05700	710.34300	710.34300				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 06/02/2020 Index Future			791.45300	791.45300	790.97300	790.97300				0.00	0	0

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 07/05/2020 Index Future			805.51700	805.51700	805.30700	805.30700			0.00	0	0
AL7T On 06/08/2020 Index Future			820.01300	820.01300	820.15200	820.15200			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 06/02/2020 Index Future			703.76500	703.76500	702.95300	702.95300			0.00	0	416
ALBI On 07/05/2020 Index Future			716.27100	716.27100	715.69300	715.69300			0.00	0	0
ALBI On 06/08/2020 Index Future			729.16100	729.16100	728.88600	728.88600			0.00	0	0
<b>Total ALBI Future</b>									<b>0.00</b>	<b>0</b>	<b>416</b>
<b>Total For ALBI</b>									<b>0.00</b>	<b>0</b>	<b>416</b>
IGOV On 06/02/2020 Index Future			259.17000	259.17000	258.97100	258.97100			0.00	0	1,004
IGOV On 07/05/2020 Index Future			263.84000	263.84000	263.72800	263.72800			0.00	0	47
IGOV On 06/08/2020 Index Future			268.65100	268.65100	268.65200	268.65200			0.00	0	0
<b>Total IGOV Future</b>									<b>0.00</b>	<b>0</b>	<b>1,051</b>
<b>Total For IGOV</b>									<b>0.00</b>	<b>0</b>	<b>1,051</b>
<b>Total for Index</b>									<b>0.00</b>	<b>0</b>	<b>1,467</b>
5Y STN On 21/12/2021 Interest Rate Swap			95.01000	95.01000	95.00000	95.00000			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>583,674,673.51</b>	<b>6,044</b>	<b>1,209,873</b>
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.72368			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			7.82000	104.46645	7.82000	104.44455			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	102.21800	10.00000	102.19200			0.00	0	0
<b>Total AB01/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB01/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	104.34024	11.37000	104.30854				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	104.54504	11.81000	104.51208				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	45.65989	100.00000	45.55829				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	41.05205	100.00000	40.96169				0.00	0	0
<b>Total AB026U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB026U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB028U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB028U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB029U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB029U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB030U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB030U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ABC12: On 25/11/2020 Spot Bond			10.00000	102.42200	10.00000	102.39600				0.00	0	0
<b>Total ABC1234/R2022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABC1234/R2022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABCPI3 On 07/12/2023 Spot Bond			5.15000	5.15000	5.15000	280.62062				0.00	0	0
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABF001 On 13/09/2026 Spot Bond					0.00000	100.67020				0.00	0	0
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABF003 On 18/07/2024 Spot Bond					0.00000	100.02184				0.00	0	0
<b>Total ABF003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABF003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABF007 On 01/12/2030 Spot Bond					0.00000	100.72945				0.00	0	0
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ABF19U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABF19U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN08 On 17/03/2020 Spot Bond					0.00000	101.01192				0.00	0	0
<b>Total ABFN08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.94074				0.00	0	0
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN10 On 14/05/2020 Spot Bond					0.00000	101.80531				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	102.74592				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	102.06425				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	102.92946				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 26/09/2023 Spot Bond					0.00000	102.27693				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	101.33438				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	102.17053				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	103.27692				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	104.93743				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	100.33269				0.00	0	0
<b>Total ABFN24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.49797				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	102.03269				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	101.38370				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABFN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN27 On 29/08/2023 Spot Bond					0.00000	101.35005				0.00	0	0
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN28 On 29/08/2025 Spot Bond					0.00000	102.15699				0.00	0	0
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN29 On 29/08/2028 Spot Bond					0.00000	101.83270				0.00	0	0
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN30 On 15/11/2021 Spot Bond					0.00000	101.45813				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>
ABFN31 On 15/11/2023 Spot Bond					0.00000	101.66727				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>
ABFN32 On 15/11/2024 Spot Bond					0.00000	101.81055				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>
ABFN33 On 07/02/2022 Spot Bond					0.00000	101.81534				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>
ABFN34 On 07/02/2024 Spot Bond					0.00000	102.19940				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>
ABFN35 On 07/02/2026 Spot Bond					0.00000	101.89473				0.00	0	0
<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>
ABFN36 On 07/02/2029 Spot Bond					0.00000	103.25562				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>
ABFN37 On 23/04/2022 Spot Bond					0.00000	99.95875				0.00	0	0
<b>Total ABFN38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN38 On 16/09/2022 Spot Bond					0.00000	100.76808				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN41 On 16/09/2024 Spot Bond					0.00000	100.78126				0.00	0	0
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.79072				0.00	0	0
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.80197				0.00	0	0
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.15179				0.00	0	0
<b>Total ABFN43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.15436				0.00	0	0
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.15624				0.00	0	0
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.43012				0.00	0	7,500,000,000
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,500,000,000</b>
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	<b>7,500,000,000</b>
ABK10 On 14/02/2020 Spot Bond					0.00000	101.86798				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>
ABK12 On 20/05/2022 Spot Bond					0.00000	101.83942				0.00	0	25,000,000
<b>Total ABK12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000</b>
<b>Total For ABK12</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000</b>
ABK6 On 05/06/2020 Spot Bond					0.00000	101.20499				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>
ABK8 On 03/06/2021 Spot Bond					0.00000	100.82011				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>
ABK102 On 05/06/2020 Spot Bond			6.49000	6.49000	6.49000	151.95939				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	90.07934	100.00000	89.89954				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			6.50000	6.50000	6.50000	135.57672				0.00	0	78,553,900
<b>Total ABKI03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>78,553,900</b>
<b>Total For ABKI03</b>										<b>0.00</b>	<b>0</b>	<b>78,553,900</b>
ABKI03 On 13/10/2021 Spot Bond			100.00000	33.77555	100.00000	33.70080				0.00	0	0
<b>Total ABKI03/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI03/R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI04 On 13/03/2024 Spot Bond			8.32000	8.32000	8.32000	128.27329				0.00	0	0
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	13.28467	100.00000	13.25512				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	94.71375				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			4.46000	206.12945	4.46000	206.10459				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			4.52000	4.52000	4.52000	129.61280				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			4.69500	4.69500	4.69500	173.97502				0.00	0	0
<b>Total ABN62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN63 On 07/12/2033 Spot Bond			4.42000	4.42000	4.42000	210.92202				0.00	0	0
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN67 On 28/02/2023 Spot Bond			8.66000	8.66000	8.66000	100.61583				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			9.59000	9.59000	9.59000	105.39640				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN80 On 31/03/2021 Spot Bond			7.32000	7.32000	7.32000	101.43055				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			10.13500	10.13500	10.13500	102.65476				0.00	0	0
<b>Total ABN87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS11 On 09/04/2021 Spot Bond			7.34500	105.06294	7.34500	105.04223				0.00	0	620,000,000
<b>Total ABS11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>620,000,000</b>
<b>Total For ABS11</b>										<b>0.00</b>	<b>0</b>	<b>620,000,000</b>
ABS12 On 14/05/2020 Spot Bond			7.22500	102.34086	7.22500	102.32105				0.00	0	0
<b>Total ABS12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS12/ On 14/05/2020 Spot Bond			9.20000	101.73244	9.20000	101.70751				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			8.02500	105.22931	8.02500	105.20657				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			7.37500	103.29269	7.37500	103.27214				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			7.73000	106.94989	7.73000	106.92760				0.00	0	0
<b>Total ABS15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS16 On 11/11/2025 Spot Bond			8.38500	111.11832	8.38500	111.09325				0.00	0	0
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS17 On 11/11/2027 Spot Bond			8.93500	111.48242	8.93500	111.45566				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			7.90000	109.25423	7.90000	109.23098				0.00	0	0
<b>Total ABS18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS6 On 01/06/2020 Spot Bond			7.42500	101.39789	7.42500	101.37779				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABS6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS7 On 11/09/2026 Spot Bond			8.58500	104.26769	8.58500	104.24361				0.00	0	0
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.25505	100.00000	12.22778				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			4.00000	4.00000	4.00000	291.97734				0.00	0	0
<b>Total ABS12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS14 On 31/01/2022 Spot Bond			3.50000	159.41680	3.50000	159.40178				0.00	0	0
<b>Total ABS14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ABT01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ABT02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ABT03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ABT04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABX01 On 10/07/2024 Spot Bond			11.03500	11.03500	11.03500	99.95924				0.00	0	0
<b>Total ABX01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABX01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ACIF1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACIF1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL089 On 25/11/2020 Spot Bond			10.00000	102.42200	10.00000	102.39600				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	100.83392				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL097 On 20/12/2025 Spot Bond					0.00000	100.81669				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>
ACL127 On 20/09/2021 Spot Bond					0.00000	236.78099				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>
ACL127 On 20/09/2021 Spot Bond					0.00000	236.84571				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>
ACL128 On 20/09/2021 Spot Bond					0.00000	100.79537				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	102.42200	10.00000	102.39600				0.00	0	0
<b>Total ACL142/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL142/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL142 On 20/12/2021 Spot Bond					0.00000	100.79799				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>
ACL185 On 20/09/2022 Spot Bond					0.00000	100.04000				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>
ACL185 On 20/09/2020 Spot Bond					0.00000	101.07174				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>
ACL187 On 20/09/2020 Spot Bond					0.00000	100.81253				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	100.81522				0.00	0	0
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL193 On 20/09/2022 Spot Bond					0.00000	100.81522				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	100.82991				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.82991				0.00	0	0
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL203 On 30/01/2023 Spot Bond					0.00000	159.80387				0.00	0	0
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL204 On 14/02/2023 Spot Bond					0.00000	162.40560				0.00	0	0
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL214 On 20/09/2020 Spot Bond					0.00000	98.96267				0.00	0	0
<b>Total ACL214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL217 On 20/12/2023 Spot Bond					0.00000	100.78762				0.00	0	0
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL218 On 11/05/2020 Spot Bond					0.00000	101.74893				0.00	0	0
<b>Total ACL218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL220 On 26/01/2021 Spot Bond					0.00000	99.86080				0.00	0	0
<b>Total ACL220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL221 On 20/09/2021 Spot Bond					0.00000	100.78415				0.00	0	0
<b>Total ACL221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL222 On 20/09/2021 Spot Bond					0.00000	100.77120				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	101.48255				0.00	0	0
<b>Total AECI01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AECI01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AECI02 On 11/09/2023 Spot Bond					0.00000	102.69826				0.00	0	0
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AECI03 On 21/11/2022 Spot Bond					0.00000	101.39696				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AECI03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AECI03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AECI04 On 21/11/2023 Spot Bond					0.00000	101.40526				0.00	0	0
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AGL01 On 29/11/2023 Spot Bond					0.00000	101.35257				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	101.88910				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	102.87655				0.00	0	0
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	103.55454				0.00	0	0
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	101.42918				0.00	0	0
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.02197				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	99.81282				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	99.81688				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 18/04/2022 Spot Bond					0.00000	100.02161				0.00	0	0
<b>Total AHF3A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.02147				0.00	0	0
<b>Total AHF3A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.02301				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AHF3B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.02455				0.00	0	0
<b>Total AHF3B5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.02959				0.00	0	0
<b>Total AHF3C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.03114				0.00	0	0
<b>Total AHF3C5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5A: On 21/08/2021 Spot Bond					0.00000	102.20418				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	101.42853				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			8.75000	107.46945	8.75000	107.44444				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	101.47830				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	101.54464				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	102.00835				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>
AHF6A: On 21/08/2022 Spot Bond					0.00000	101.73515				0.00	0	0
<b>Total AHF6A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF6A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.80719				0.00	0	0
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF6B: On 21/08/2024 Spot Bond					0.00000	101.47822				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF6C On 21/08/2024 Spot Bond					0.00000	101.54454				0.00	0	0
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF6D On 21/08/2024 Spot Bond					0.00000	102.00813				0.00	0	0
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AHL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHL1AI On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AHL1AU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL1AU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHL1BI On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AHL1BU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL1BU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,160,827,741
<b>Total AHY2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,160,827,741</b>
<b>Total For AHY2U</b>										<b>0.00</b>	<b>0</b>	<b>4,160,827,741</b>
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AIG2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIG2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR02 On 30/04/2023 Spot Bond			8.03000	112.97063	8.03000	112.94633			2,858,680,000,000.00		356,000,000	178,000,000
<b>Total AIR02 SPOT</b>									<b>2,858,680,000,000.00</b>		<b>356,000,000</b>	<b>178,000,000</b>
<b>Total For AIR02</b>									<b>2,858,680,000,000.00</b>		<b>356,000,000</b>	<b>178,000,000</b>
AIR04 On 29/05/2024 Spot Bond			8.35000	104.58087	8.35000	104.55737			0.00		0	0
<b>Total AIR04 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For AIR04</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	0
<b>Total AIR04U SPOT</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For AIR04U</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
AIR05 On 29/05/2030 Spot Bond			10.73500	96.92901	10.73500	96.90117			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			4.90000	175.38025	4.90000	175.35706			0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
AIRS1L On 24/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AIRS1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRS1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIRT1L On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AIRT1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRT1U</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>
APF04 On 21/10/2021 Spot Bond					0.00000	99.99997				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	101.81838				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	101.91136				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	100.61578				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	99.39989				0.00	0	0
<b>Total APF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF09 On 24/07/2023 Spot Bond					0.00000	99.93075				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>
APF10 On 11/09/2022 Spot Bond					0.00000	100.99061				0.00	0	0
<b>Total APF10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF11 On 16/09/2020 Spot Bond					0.00000	100.78513				0.00	0	0
<b>Total APF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF11</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>
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS334U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS334U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AS343U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS343U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS345U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS345U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS347U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS347U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS349U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS349U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS350U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS350U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS367U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS367U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS377U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS377U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS391U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS391U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS404U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS404U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02: On 07/12/2033 Spot Bond			4.67000	228.36113	4.67000	228.33233				0.00	0	0
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03: On 07/12/2033 Spot Bond			4.68500	205.08040	4.68500	205.05444				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>
ASN05: On 22/04/2020 Spot Bond					0.00000	99.97666				0.00	0	0
<b>Total ASN058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN058</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 28/04/2020 Spot Bond					0.00000	99.83656				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN059</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06 On 30/04/2020 Spot Bond					0.00000	99.79313				0.00	0	0
<b>Total ASN061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN061</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06 On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN064 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN064</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06 On 07/02/2020 Spot Bond					0.00000	101.77506				0.00	0	0
<b>Total ASN069 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN069</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07 On 20/06/2020 Spot Bond					0.00000	100.89089				0.00	0	0
<b>Total ASN078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08 On 20/09/2020 Spot Bond					0.00000	100.76076				0.00	0	0
<b>Total ASN080 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN080</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08 On 20/06/2020 Spot Bond					0.00000	101.18881				0.00	0	12,800,000
<b>Total ASN083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,800,000</b>
<b>Total For ASN083</b>										<b>0.00</b>	<b>0</b>	<b>12,800,000</b>
ASN08 On 03/09/2020 Spot Bond					0.00000	102.22212				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	157.51456				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	99.99998				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	101.71985				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	93.06525				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ASN111On 02/12/2020 Spot Bond					0.00000	101.22917				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>
ASN113On 07/03/2021 Spot Bond					0.00000	101.04488				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>
ASN115On 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>
ASN121On 20/12/2020 Spot Bond					0.00000	101.00193				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>
ASN134On 20/12/2020 Spot Bond					0.00000	100.99334				0.00	0	0
<b>Total ASN134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN135On 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>
ASN137On 31/01/2022 Spot Bond			4.23000	157.16814	4.23000	157.15027				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>
ASN140On 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>
ASN143On 20/06/2020 Spot Bond					0.00000	101.43514				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>
ASN144On 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>
ASN145On 20/06/2021 Spot Bond					0.00000	88.94941				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>
ASN146On 04/05/2021 Spot Bond					0.00000	101.91458				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 04/05/2021 Spot Bond					0.00000	101.92846				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>
ASN14: On 31/01/2022 Spot Bond			4.27500	157.03084	4.27500	157.01280				0.00	0	0
<b>Total ASN149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 31/05/2021 Spot Bond					0.00000	59.42101				0.00	0	0
<b>Total ASN150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 02/06/2021 Spot Bond					0.00000	101.25633				0.00	0	0
<b>Total ASN152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 31/03/2028 Spot Bond			5.33500	166.27452	5.33500	166.25062				0.00	0	0
<b>Total ASN154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 08/08/2021 Spot Bond					0.00000	101.83427				0.00	0	0
<b>Total ASN160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN160</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 19/08/2021 Spot Bond					0.00000	101.52635				0.00	0	0
<b>Total ASN161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.41040				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 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
<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>
ASN177: On 20/06/2022 Spot Bond					0.00000	100.87482				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>
ASN181: On 12/06/2020 Spot Bond					0.00000	100.93425				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>
ASN190: On 30/06/2022 Spot Bond					0.00000	100.54974				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>
ASN194: On 31/01/2038 Spot Bond			4.67000	103.24291	4.67000	103.22996				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>
ASN195: On 20/06/2022 Spot Bond					0.00000	100.74361				0.00	0	0
<b>Total ASN196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN196: On 20/06/2022 Spot Bond					0.00000	100.75070				0.00	0	0
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN203: On 20/06/2022 Spot Bond					0.00000	100.78576				0.00	0	4,200,000
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,200,000</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	<b>4,200,000</b>
ASN204: On 24/08/2021 Spot Bond					0.00000	101.60681				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN208 On 24/08/2025 Spot Bond					0.00000	101.75329				0.00	0	0
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN209 On 28/08/2020 Spot Bond					0.00000	101.24600				0.00	0	0
<b>Total ASN210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN210 On 29/08/2022 Spot Bond					0.00000	101.28766				0.00	0	0
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN214 On 09/03/2020 Spot Bond					0.00000	101.02422				0.00	0	0
<b>Total ASN243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN243 On 29/05/2021 Spot Bond					0.00000	101.21593				0.00	0	0
<b>Total ASN255 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN255</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN255 On 20/06/2023 Spot Bond					0.00000	100.87309				0.00	0	0
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN264 On 20/06/2023 Spot Bond					0.00000	100.74793				0.00	0	0
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN274 On 15/08/2023 Spot Bond					0.00000	101.61329				0.00	0	0
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN278 On 20/08/2048 Spot Bond					0.00000	101.52244				0.00	0	0
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN279 On 21/08/2023 Spot Bond					0.00000	101.47498				0.00	0	0
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN280 On 13/09/2025 Spot Bond					0.00000	100.97261				0.00	0	0
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN286 On 26/09/2023 Spot Bond					0.00000	100.61033				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.78244				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	100.92471				0.00	0	0
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN31(On 17/01/2020 Spot Bond					0.00000	0.00000				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>
ASN31(On 20/01/2021 Spot Bond					0.00000	101.00338				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>
ASN31(On 30/04/2020 Spot Bond					0.00000	99.79096				0.00	28,400,000,000	14,200,000,000
<b>Total ASN316 SPOT</b>										<b>0.00</b>	<b>28,400,000,000</b>	<b>14,200,000,000</b>
<b>Total For ASN316</b>										<b>0.00</b>	<b>28,400,000,000</b>	<b>14,200,000,000</b>
ASN31(On 30/03/2020 Spot Bond					0.00000	100.48162				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>
ASN31(On 31/03/2029 Spot Bond			4.65500	4.65500	4.65500	93.44006				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>
ASN31(On 28/02/2033 Spot Bond			4.83500	4.83500	4.83500	89.97766				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>
ASN32(On 20/06/2024 Spot Bond					0.00000	100.75547				0.00	0	0
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN32(On 20/06/2024 Spot Bond					0.00000	100.82382				0.00	0	0
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN33(On 09/05/2024 Spot Bond					0.00000	101.73934				0.00	0	0
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN33(On 20/06/2024 Spot Bond					0.00000	100.75909				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN33: On 31/01/2038 Spot Bond			4.78000	101.68265	4.78000	101.66960				0.00	0	0
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN34: On 20/06/2024 Spot Bond					0.00000	100.79104				0.00	0	0
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN34: On 12/02/2021 Spot Bond					0.00000	101.73269				0.00	0	0
<b>Total ASN342 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN342</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN34: On 12/02/2021 Spot Bond					0.00000	101.73269				0.00	0	0
<b>Total ASN344 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN344</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN34: On 20/06/2024 Spot Bond					0.00000	100.74355				0.00	0	0
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN35: On 20/06/2024 Spot Bond					0.00000	100.78241				0.00	0	0
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN35: On 20/06/2024 Spot Bond					0.00000	100.76946				0.00	0	0
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN35: On 20/06/2024 Spot Bond					0.00000	100.76946				0.00	0	0
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN36: On 30/08/2024 Spot Bond					0.00000	101.21601				0.00	0	0
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN36: On 20/06/2024 Spot Bond					0.00000	100.86865				0.00	0	0
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN37: On 20/12/2024 Spot Bond					0.00000	100.75992				0.00	0	0
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN37: On 20/12/2024 Spot Bond					0.00000	100.77805				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN38 On 29/10/2021 Spot Bond					0.00000	99.81729				0.00	0	0
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN38 On 15/03/2021 Spot Bond					0.00000	100.84214				0.00	0	0
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN38 On 15/03/2021 Spot Bond					0.00000	100.84214				0.00	0	0
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN38 On 20/12/2022 Spot Bond					0.00000	100.86095				0.00	0	0
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN38 On 20/12/2024 Spot Bond					0.00000	100.76424				0.00	0	0
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN39 On 20/11/2020 Spot Bond					0.00000	101.10340				0.00	0	0
<b>Total ASN395 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN395</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN39 On 17/12/2025 Spot Bond					0.00000	100.83289				0.00	0	0
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ASN75U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN75U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW18 On 05/12/2020 Spot Bond					0.00000	101.53264				0.00	0	0
<b>Total BAW18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW19 On 05/12/2020 Spot Bond			7.35000	103.06494	7.35000	103.04461				0.00	0	1,000,000,000
<b>Total BAW19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For BAW19</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
BAW21 On 24/03/2022 Spot Bond			7.61500	106.34806	7.61500	106.32622				0.00	0	110,000,000
<b>Total BAW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
<b>Total For BAW21</b>										<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
BAW21 On 24/03/2022 Spot Bond			9.30000	103.03088	9.30000	103.00515				0.00	0	0

Contract Details	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/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	102.83383				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>
BAW25 On 08/05/2020 Spot Bond					0.00000	102.05670				0.00	1,500,000,000	1,500,000,000
<b>Total BAW25 SPOT</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,500,000,000</b>
<b>Total For BAW25</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,500,000,000</b>
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAW26U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW26U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAW27U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW27U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW28 On 06/06/2022 Spot Bond					0.00000	102.08675				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	101.42152				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	101.06348				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>
BAW31 On 30/09/2022 Spot Bond					0.00000	100.49340				0.00	0	0
<b>Total BAW31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA57 On 31/03/2022 Spot Bond					0.00000	104.10409				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	101.32534				0.00	0	0
<b>Total BAYA58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA60 On 30/06/2020 Spot Bond			10.94500	10.94500	10.94500	101.30900				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	100.68556				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYA61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA61 On 30/09/2020 Spot Bond					0.00000	100.64601				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>
BAYA62 On 30/11/2020 Spot Bond					0.00000	102.13684				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>
BAYA63 On 30/09/2022 Spot Bond					0.00000	100.65163				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>
BAYA64 On 30/09/2020 Spot Bond					0.00000	101.15363				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>
BAYA65 On 31/03/2021 Spot Bond					0.00000	100.64611				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>
BAYA66 On 31/03/2023 Spot Bond			10.55000	10.55000	10.55000	102.30004				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>
BAYA67 On 30/06/2021 Spot Bond					0.00000	100.60953				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>
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.60953				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>
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.60953				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>
BAYA71 On 31/03/2026 Spot Bond			11.64500	11.64500	11.64500	106.03425				0.00	0	0
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA72 On 31/03/2022 Spot Bond					0.00000	101.01945				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>
BAYA73 On 01/07/2024 Spot Bond					0.00000	100.59771				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA74 On 01/07/2022 Spot Bond					0.00000	100.88115				0.00	0	0
<b>Total BAYA75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.88121				0.00	0	0
<b>Total BAYA76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.58370				0.00	0	0
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB07 On 31/03/2020 Spot Bond					0.00000	100.82024				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	102.80844				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	100.84837				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	100.73617				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	100.74929				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	100.74929				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	100.74929				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>
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.76354				0.00	0	0
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB16 On 30/09/2022 Spot Bond					0.00000	100.74996				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.74996				0.00	0	0
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.74996				0.00	0	0
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD19 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD31 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD41 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD51 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD61 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC126 On 29/05/2020 Spot Bond					0.00000	101.07493				0.00	0	0
<b>Total BC126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ15 On 09/11/2020 Spot Bond					0.00000	101.58438				0.00	20,000,000,000	10,000,000,000
<b>Total BCJ15 SPOT</b>										<b>0.00</b>	<b>20,000,000,000</b>	<b>10,000,000,000</b>
<b>Total For BCJ15</b>										<b>0.00</b>	<b>20,000,000,000</b>	<b>10,000,000,000</b>
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.96321				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>
BD0302 On 18/04/2028 Spot Bond			8.59000	8.59000	8.59000	99.35079				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	10.15994	100.00000	10.13745				0.00	0	0
<b>Total BD302U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD302U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BDX21 On 05/08/2033 Spot Bond					0.00000	101.88265				0.00	0	0
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BDX31 On 05/03/2023 Spot Bond					0.00000	101.54362				0.00	0	0
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BG1A7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1A7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL03 On 05/02/2020 Spot Bond					0.00000	102.28396				0.00	0	0
<b>Total BGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL04 On 05/02/2020 Spot Bond			7.75000	104.71373	7.75000	104.69157				0.00	0	0
<b>Total BGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL05 On 04/09/2020 Spot Bond			9.44500	105.47010	9.44500	105.44336				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	102.71649				0.00	0	0
<b>Total BGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL07 On 03/09/2022 Spot Bond			9.35000	110.13895	9.35000	110.11130				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	101.40345				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			9.14500	105.03509	9.14500	105.00929				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	105.18806				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			9.92500	105.58224	9.92500	105.55415				0.00	0	0
<b>Total BGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL12 On 20/08/2021 Spot Bond					0.00000	105.63708				0.00	460,000,000	230,000,000
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>460,000,000</b>	<b>230,000,000</b>
<b>Total For BGL12</b>										<b>0.00</b>	<b>460,000,000</b>	<b>230,000,000</b>
BGL13 On 20/08/2021 Spot Bond			8.35000	109.84778	8.35000	109.82337				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	106.43305				0.00	0	0
<b>Total BGL14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL15 On 17/03/2022 Spot Bond					0.00000	104.78691				0.00	0	0
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL16 On 25/05/2022 Spot Bond					0.00000	101.66856				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	107.67302				0.00	0	0
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL18 On 30/09/2022 Spot Bond					0.00000	103.34425				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	103.82874				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	107.73656				0.00	40,000,000	20,000,000
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
BID07 On 30/06/2020 Spot Bond					0.00000	100.86850				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	101.67986				0.00	0	0

Contract Details	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	101.58281				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	101.51288				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			8.09000	106.64210	8.09000	106.61887				0.00	0	0
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID12 On 14/06/2022 Spot Bond					0.00000	100.97129				0.00	0	0
<b>Total BID12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID13 On 14/06/2024 Spot Bond					0.00000	100.78998				0.00	0	0
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID14 On 28/10/2022 Spot Bond					0.00000	99.85491				0.00	0	400,000,000
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
BID15 On 28/10/2024 Spot Bond					0.00000	99.57693				0.00	0	0
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.74974				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	100.20782				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	101.57763				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>
BNPP0:On 05/01/2025 Spot Bond					0.00000	100.42433				0.00	0	0
<b>Total BNPP05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BNPP05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0:On 22/03/2020 Spot Bond					0.00000	100.67800				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BPPF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF02 On 15/09/2020 Spot Bond					0.00000	101.14179				0.00	0	0
<b>Total BPPF04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF04 On 22/03/2021 Spot Bond					0.00000	100.65058				0.00	0	0
<b>Total BPPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF08 On 23/07/2021 Spot Bond					0.00000	100.09904				0.00	0	0
<b>Total BPPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF11 On 09/10/2023 Spot Bond					0.00000	100.59228				0.00	0	0
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF13 On 22/03/2020 Spot Bond					0.00000	100.62314				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>
BPPF15 On 23/07/2020 Spot Bond					0.00000	99.96027				0.00	0	0
<b>Total BPPF16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF16 On 23/01/2020 Spot Bond					0.00000	99.95920				0.00	0	0
<b>Total BPPF17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF17 On 19/11/2020 Spot Bond					0.00000	101.33254				0.00	0	0
<b>Total BPPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF18 On 19/11/2022 Spot Bond					0.00000	101.39074				0.00	0	0
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF19 On 19/11/2024 Spot Bond					0.00000	101.42335				0.00	0	0
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2A10 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>
BS2A20 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BS2A2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2A2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2B1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2C1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ20 On 27/03/2020 Spot Bond					0.00000	100.61821				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	100.61125				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>
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.77792				0.00	0	0
<b>Total BWZJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX161U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX161U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX162U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX162U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX163U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX163U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX164U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX164U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BYA68U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BYA68U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total BYB10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BYB10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL22 On 06/05/2020 Spot Bond			7.66500	102.00088	7.66500	101.97992			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	103.02989			0.00	0	40,000,000
<b>Total CBL24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For CBL24</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
CBL26 On 06/05/2021 Spot Bond			7.67000	106.46989	7.67000	106.44788		18,408,000,000,000.00	2,400,000,000	1,200,000,000	
<b>Total CBL26 SPOT</b>								<b>18,408,000,000,000.00</b>	<b>2,400,000,000</b>	<b>1,200,000,000</b>	
<b>Total For CBL26</b>								<b>18,408,000,000,000.00</b>	<b>2,400,000,000</b>	<b>1,200,000,000</b>	
CBL27 On 12/05/2020 Spot Bond					0.00000	102.03583			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	101.40039			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>
CBL29 On 30/04/2024 Spot Bond					0.00000	101.98067			0.00	0	0
<b>Total CBL29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CCT01 On 23/06/2023 Spot Bond			9.53500	109.68958	9.53500	109.66166			0.00	0	0
<b>Total CCT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CCT02 On 12/06/2024 Spot Bond			9.33500	109.33604	9.33500	109.30879			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			9.12500	112.14005	9.12500	112.11256			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			9.58500	103.21174	9.58500	103.18519			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	102.42230	10.00000	102.39550			0.00	0	0
<b>Total CGR14/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR21 On 12/10/2020 Spot Bond					0.00000	100.93827			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	103.43004				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>
CGR29 On 08/02/2021 Spot Bond					0.00000	102.85698				0.00	0	0
<b>Total CGR29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR32 On 21/07/2020 Spot Bond					0.00000	100.00011				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	100.85380				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	102.04605				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	100.74051				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	102.41801				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	102.18522				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	100.44292				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>
CGR45 On 30/10/2021 Spot Bond					0.00000	99.75661				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CGR45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CL567U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL567U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CL568U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL568U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CL569U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL569U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CL570U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL570U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CL571L On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CL571U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL571U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLA5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLA6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA6U</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>
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLC2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLC2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	100.54338				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	155.73560	3.14000	155.64477				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN193 On 13/09/2021 Spot Bond			4.20000	4.20000	4.20000	152.43719				0.00	0	0
<b>Total CLN198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN230 On 25/11/2020 Spot Bond			10.00000	102.42200	10.00000	102.39600				0.00	0	0
<b>Total CLN230/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN230/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN231 On 25/11/2020 Spot Bond			10.00000	102.42200	10.00000	102.39600				0.00	0	0
<b>Total CLN231/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN231/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN292 On 25/11/2020 Spot Bond			10.00000	102.42200	10.00000	102.39600				0.00	0	0
<b>Total CLN292/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN292/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN313 On 14/11/2022 Spot Bond					0.00000	101.78044				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			9.94000	100.82094	9.94000	100.79408				0.00	0	0
<b>Total CLN314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN315 On 20/03/2023 Spot Bond			10.46000	102.36086	10.46000	102.33220				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	100.87491				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	101.74342				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>
CLN345 On 20/12/2023 Spot Bond					0.00000	100.21874				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			9.12000	108.42773	9.12000	108.40117				0.00	0	900,000,000
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
CLN362 On 06/08/2023 Spot Bond					0.00000	102.16950				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN364 On 20/03/2024 Spot Bond			11.26000	109.97309	11.26000	109.94000				0.00	0	0
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN365 On 06/08/2023 Spot Bond					0.00000	102.25238				0.00	0	0
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN366 On 26/07/2022 Spot Bond					0.00000	99.85534				0.00	0	0
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN370 On 20/03/2024 Spot Bond					0.00000	108.26941				0.00	0	0
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN371 On 20/03/2021 Spot Bond			7.94500	105.44825	7.94500	105.42568				0.00	0	0
<b>Total CLN376 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN376</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN376 On 20/03/2024 Spot Bond			10.98000	102.15765	10.98000	102.12766				0.00	0	0
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN379 On 20/09/2024 Spot Bond			11.00000	103.71519	11.00000	103.68468				0.00	0	0
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN380 On 20/03/2021 Spot Bond					0.00000	100.67825				0.00	0	450,000,000
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>450,000,000</b>
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	<b>450,000,000</b>
CLN382 On 20/09/2024 Spot Bond			11.05000	107.57813	11.05000	107.54635				0.00	0	0
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN384 On 20/09/2024 Spot Bond					0.00000	100.94001				0.00	0	0
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN385 On 20/03/2021 Spot Bond					0.00000	100.77798				0.00	0	0
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN386 On 26/01/2021 Spot Bond					0.00000	99.84635				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN387 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN387</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN394 On 20/09/2022 Spot Bond					0.00000	100.78242				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	100.88290				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	101.13416				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	101.68417				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	101.67492				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	100.78231				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	99.51207				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	100.78662				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	103.83854				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	102.21064				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	101.06095				0.00	0	0
<b>Total CLN411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN411</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN412 On 18/07/2020 Spot Bond					0.00000	100.41018				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.31662				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	100.89868				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	100.02881				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	100.81459				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	100.94175				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	103.65611				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	99.80735				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	106.54400				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	105.56000				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	106.64600				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	101.77898				0.00	0	0
<b>Total CLN425 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN425</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN425 On 20/12/2020 Spot Bond					0.00000	105.21900				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.12206				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	151.46200				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	107.11900				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	107.66900				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	108.13500				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	152.44800				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	100.85997				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	100.82118				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	102.73072				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	154.21600				0.00	0	0
<b>Total CLN440 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN440</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN440 On 24/05/2021 Spot Bond			7.84500	106.17969	7.84500	106.15725				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			4.25000	157.10710	4.25000	157.08916				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			6.77000	116.74688	6.77000	116.72578				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			7.01000	115.46089	7.01000	115.43928				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	100.96947				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	101.59384				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	101.93371				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	102.17669				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	104.19315				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			9.11500	108.33328	9.11500	108.30705				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			8.55000	106.46443	8.55000	106.43995				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	100.82312				0.00	0	0
<b>Total CLN465 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN465</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN465 On 27/03/2020 Spot Bond					0.00000	100.57775				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	100.52613				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.44011				0.00	0	0
<b>Total CLN469 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN469</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN469 On 19/11/2022 Spot Bond					0.00000	101.71099				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	101.43445				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	100.86854				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	30.76771	100.00000	30.69924				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 20/05/2021 Spot Bond					0.00000	101.60200				0.00	0	0
<b>Total CLN482 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN482</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN482 On 20/05/2021 Spot Bond					0.00000	102.83521				0.00	0	0
<b>Total CLN483 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN483</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN483 On 02/12/2021 Spot Bond					0.00000	102.44467				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			8.04500	104.06709	8.04500	104.04467				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	101.24384				0.00	0	0
<b>Total CLN486 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN486</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN486 On 07/12/2021 Spot Bond			11.55000	103.34651	11.55000	103.73214				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			8.35000	101.63636	8.35000	101.61377				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	100.58537				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	101.43766				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 20/06/2022 Spot Bond					0.00000	100.86792				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 29/08/2020 Spot Bond					0.00000	101.24464				0.00	0	0
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN495 On 04/09/2024 Spot Bond			8.75000	108.77930	8.75000	108.75371				0.00	0	0
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN496 On 04/09/2024 Spot Bond					0.00000	103.19025				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	103.18998				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	101.51926				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	100.25875				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	100.20058				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	100.20802				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN502 On 11/10/2024 Spot Bond					0.00000	100.20802				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	99.93361				0.00	0	0
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN505 On 20/12/2022 Spot Bond					0.00000	101.25523				0.00	0	0
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN507 On 24/02/2020 Spot Bond					0.00000	101.53711				0.00	0	0
<b>Total CLN508 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN508</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN510 On 11/10/2020 Spot Bond					0.00000	100.19724				0.00	0	0
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN511 On 14/11/2022 Spot Bond					0.00000	99.00513				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>
CLN516 On 15/09/2022 Spot Bond			9.96000	103.50472	9.96000	103.47708				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>
CLN517 On 30/10/2022 Spot Bond			10.01000	102.26705	10.01000	102.23976				0.00	0	0
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN518 On 25/11/2022 Spot Bond					0.00000	101.46726				0.00	0	0
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN519 On 30/06/2022 Spot Bond			9.60000	100.59099	9.60000	101.95233				0.00	0	0
<b>Total CLN519 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN519</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN520 On 12/03/2023 Spot Bond					0.00000	100.97207				0.00	0	0
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN521 On 17/09/2020 Spot Bond					0.00000	100.80932				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.31648				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	101.67101				0.00	0	0
<b>Total CLN523 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN523</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN523 On 09/09/2022 Spot Bond			9.20000	103.39220	9.20000	103.36665				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	99.93324				0.00	0	0
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN525 On 26/04/2023 Spot Bond					0.00000	100.42595				0.00	0	0
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN526 On 21/02/2024 Spot Bond					0.00000	103.43529				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	102.44356				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	103.13213				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	100.93212				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	100.97207				0.00	0	0
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN531 On 20/06/2023 Spot Bond					0.00000	102.89202				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	100.82565				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN533 On 18/07/2025 Spot Bond					0.00000	100.02376				0.00	0	0
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN534 On 18/07/2025 Spot Bond			9.81500	9.81500	9.81500	102.31357				0.00	0	0
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN535 On 18/07/2023 Spot Bond					0.00000	98.19417				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	99.86337				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	101.63758				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	101.03652				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	100.10313				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	119.84700				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	101.22973				0.00	28,400,000,000	14,200,000,000
<b>Total CLN542 SPOT</b>										<b>0.00</b>	<b>28,400,000,000</b>	<b>14,200,000,000</b>
<b>Total For CLN542</b>										<b>0.00</b>	<b>28,400,000,000</b>	<b>14,200,000,000</b>
CLN542 On 07/06/2023 Spot Bond					0.00000	108.50800				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	102.49621				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	100.10153				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			9.28500	107.73757	9.28500	107.71099				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			9.33500	106.12190	9.33500	106.09531				0.00	0	0
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN547 On 12/11/2025 Spot Bond			9.42500	105.18334	9.42500	105.15673				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			4.80000	4.80000	4.80000	103.96142				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	263.98177				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			4.80000	4.80000	4.80000	103.96057				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	107.20600				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	120.00000				0.00	0	0
<b>Total CLN552 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN552</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN552 On 20/03/2024 Spot Bond					0.00000	100.27440				0.00	0	0
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN553 On 20/03/2023 Spot Bond					0.00000	100.27063				0.00	0	0
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN554 On 20/12/2020 Spot Bond					0.00000	102.01843				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	101.68801				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN557 On 12/11/2023 Spot Bond					0.00000	101.68593				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>
CLN558 On 24/11/2024 Spot Bond					0.00000	101.40529				0.00	0	0
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN559 On 17/01/2024 Spot Bond					0.00000	100.11111				0.00	0	0
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	112.57200				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>
CLN561 On 11/02/2026 Spot Bond					0.00000	101.75827				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>
CLN562 On 12/11/2025 Spot Bond			10.16000	101.28643	10.16000	101.92411				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>
CLN563 On 12/11/2025 Spot Bond			9.28500	106.83911	9.28500	105.78741				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>
CLN564 On 08/02/2024 Spot Bond					0.00000	101.81213				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>
CLN565 On 21/02/2024 Spot Bond					0.00000	101.40355				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>
CLN566 On 17/01/2024 Spot Bond					0.00000	101.40824				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>
CLN567 On 04/06/2023 Spot Bond					0.00000	101.18551				0.00	0	0
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN568 On 11/02/2024 Spot Bond					0.00000	101.69056				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN568 On 13/05/2021 Spot Bond					0.00000	101.80636				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	101.82516				0.00	0	0
<b>Total CLN570 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN570</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN570 On 12/11/2025 Spot Bond			9.51500	104.97867	9.51500	103.93055				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	101.74314				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	102.23688				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	101.69636				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	100.85625				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	102.96400				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	100.87727				0.00	0	0
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN577 On 18/04/2026 Spot Bond					0.00000	100.02290				0.00	0	0
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN578 On 02/04/2024 Spot Bond					0.00000	100.47961				0.00	0	0
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN579 On 10/10/2024 Spot Bond					0.00000	100.31830				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN580 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN580</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN580 On 10/05/2024 Spot Bond					0.00000	101.71987				0.00	0	0
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN581 On 30/05/2022 Spot Bond					0.00000	101.18222				0.00	55,000,000,000	27,500,000,000
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>55,000,000,000</b>	<b>27,500,000,000</b>
<b>Total For CLN582</b>										<b>0.00</b>	<b>55,000,000,000</b>	<b>27,500,000,000</b>
CLN582 On 16/09/2025 Spot Bond					0.00000	100.95792				0.00	0	0
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN583 On 18/04/2022 Spot Bond					0.00000	100.02161				0.00	0	0
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN584 On 31/05/2022 Spot Bond					0.00000	101.16178				0.00	0	0
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN585 On 16/09/2025 Spot Bond					0.00000	101.60655				0.00	0	0
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN586 On 10/06/2026 Spot Bond					0.00000	101.03404				0.00	0	0
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN587 On 14/06/2022 Spot Bond					0.00000	100.80426				0.00	0	0
<b>Total CLN588 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN588</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN588 On 18/06/2024 Spot Bond					0.00000	100.82663				0.00	0	0
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN589 On 16/09/2025 Spot Bond					0.00000	100.94566				0.00	0	0
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN590 On 05/12/2026 Spot Bond					0.00000	103.02893				0.00	0	0
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN591 On 05/12/2026 Spot Bond			4.99000	123.39904	4.99000	101.03261				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN592 On 24/11/2024 Spot Bond					0.00000	101.38982				0.00	0	0
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN593 On 07/12/2025 Spot Bond					0.00000	101.09704				0.00	0	0
<b>Total CLN594 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN594</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN594 On 27/06/2022 Spot Bond					0.00000	100.59250				0.00	0	0
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN595 On 24/11/2024 Spot Bond					0.00000	101.38982				0.00	0	0
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.77528				0.00	0	0
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN597 On 02/04/2026 Spot Bond					0.00000	100.46174				0.00	0	0
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN598 On 10/12/2024 Spot Bond					0.00000	100.97492				0.00	0	0
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN600 On 18/06/2024 Spot Bond					0.00000	100.82663				0.00	0	0
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN600 On 18/06/2024 Spot Bond					0.00000	100.82663				0.00	0	0
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN601 On 04/06/2023 Spot Bond					0.00000	101.14129				0.00	0	0
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	104.00899				0.00	0	0
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN603 On 05/08/2024 Spot Bond					0.00000	101.75669				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN604 On 12/08/2022 Spot Bond					0.00000	101.62886				0.00	0	0
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN605 On 14/04/2026 Spot Bond					0.00000	100.19447				0.00	0	0
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN606 On 17/01/2024 Spot Bond					0.00000	100.09353				0.00	0	0
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN607 On 22/08/2024 Spot Bond					0.00000	101.44602				0.00	0	0
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN608 On 30/04/2023 Spot Bond			9.32000	102.11268	9.32000	102.08727				0.00	0	0
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN61 On 23/07/2022 Spot Bond					0.00000	99.95582				0.00	0	0
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN610 On 14/04/2026 Spot Bond					0.00000	100.19354				0.00	0	0
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN611 On 07/03/2025 Spot Bond					0.00000	101.04485				0.00	0	0
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN612 On 22/08/2022 Spot Bond					0.00000	101.41348				0.00	0	0
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN613 On 30/11/2021 Spot Bond					0.00000	101.18211				0.00	0	0
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN614 On 30/09/2020 Spot Bond					0.00000	100.48985				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN615 On 20/12/2029 Spot Bond					0.00000	100.92444				0.00	0	0
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN616 On 20/12/2024 Spot Bond					0.00000	100.82119				0.00	0	0
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN617 On 20/12/2022 Spot Bond					0.00000	100.85578				0.00	0	0
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN618 On 30/11/2021 Spot Bond					0.00000	101.16175				0.00	0	0
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN619 On 28/10/2024 Spot Bond					0.00000	101.89437				0.00	0	0
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN620 On 28/10/2022 Spot Bond					0.00000	101.88997				0.00	0	0
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN621 On 28/04/2021 Spot Bond					0.00000	101.77841				0.00	0	0
<b>Total CLN622 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN622</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN622 On 20/12/2024 Spot Bond					0.00000	100.95037				0.00	0	0
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN623 On 25/01/2023 Spot Bond					0.00000	99.86170				0.00	0	0
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN624 On 25/01/2023 Spot Bond			8.48000	101.19063	8.48000	101.13677				0.00	0	0
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN625 On 19/08/2025 Spot Bond					0.00000	101.67352				0.00	0	0
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN626 On 31/07/2034 Spot Bond					0.00000	101.76739				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN627 On 31/07/2034 Spot Bond			11.45500	88.62487	11.45500	88.93408				0.00	0	0
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN628 On 20/11/2021 Spot Bond					0.00000	101.37589				0.00	0	0
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN629 On 19/08/2025 Spot Bond			9.98500	101.06023	9.98500	101.94908				0.00	0	0
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN630 On 19/08/2025 Spot Bond					0.00000	101.43450				0.00	0	0
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN631 On 21/05/2021 Spot Bond					0.00000	101.23172				0.00	0	0
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN632 On 09/10/2034 Spot Bond					0.00000	100.34334				0.00	0	0
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN633 On 09/05/2022 Spot Bond					0.00000	100.96518				0.00	0	0
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN634 On 19/08/2025 Spot Bond					0.00000	100.18558				0.00	0	0
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN635 On 21/11/2024 Spot Bond					0.00000	100.15655				0.00	0	0
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN636 On 19/08/2025 Spot Bond					0.00000	100.14904				0.00	0	0
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN637 On 19/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		450,000,000,000,000.00		4,500,000,000	4,500,000,000	
<b>Total CLN638 SPOT</b>								<b>50,000,000,000,000.00</b>		<b>4,500,000,000</b>	<b>4,500,000,000</b>	
<b>Total For CLN638</b>								<b>50,000,000,000,000.00</b>		<b>4,500,000,000</b>	<b>4,500,000,000</b>	
CLN638 On 12/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN639 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN639</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN81 On 18/04/2028 Spot Bond			8.59000	99.37363	8.59000	99.35079				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>
CLNF15 On 20/06/2020 Spot Bond					0.00000	100.79094				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>
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.58085				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			8.09000	113.50313	8.09000	113.47854				0.00	0	0
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COJ07 On 23/03/2021 Spot Bond			8.02500	106.57308	8.02500	106.55005				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			9.68500	109.26449	9.68500	109.23627				0.00	0	100,000,000
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
COJG0 On 09/06/2024 Spot Bond			8.53000	107.13117	8.53000	107.10673				0.00	0	0
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COT01 On 03/04/2023 Spot Bond			9.18500	102.53466	9.18500	102.50951				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			10.84500	99.61631	10.84500	99.58757				0.00	0	100,000,000
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
COT03 On 05/06/2028 Spot Bond			10.93500	93.26135	10.93500	93.23424				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			11.16500	11.16500	11.16500	99.94517				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	100.81313				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.14256				0.00	0	0
<b>Total CS003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CS003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CSA04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CSA04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CSA05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CSA05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CSD04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CSD04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CSD05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CSD05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 21/09/2021 Spot Bond					0.00000	100.72111				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 28/09/2021 Spot Bond					0.00000	100.85821				0.00	0	0
<b>Total DENG87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 28/09/2023 Spot Bond					0.00000	101.51383				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>
DENG9 On 31/01/2020 Spot Bond					0.00000	99.77662				0.00	0	0
<b>Total DENG90 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG90</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG9 On 20/08/2021 Spot Bond					0.00000	101.58662				0.00	0	0
<b>Total DENG91 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG91</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG9 On 11/09/2020 Spot Bond					0.00000	100.96853				0.00	0	0
<b>Total DENG92 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG92</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG9 On 23/09/2020 Spot Bond					0.00000	100.66960				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total DENG93 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG93</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG9 On 27/09/2020 Spot Bond					0.00000	100.59102				0.00	0	0
<b>Total DENG94 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG94</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG9 On 11/12/2020 Spot Bond					0.00000	100.96855				0.00	0	0
<b>Total DENG97 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG97</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total DNG95U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DNG95U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total DNG96U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DNG96U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL01 On 20/12/2021 Spot Bond					0.00000	101.46855				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	101.41355				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	103.04867				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			9.25500	9.25500	9.25500	106.33776				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	101.69467				0.00	0	0
<b>Total DSY04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DV2021 On 18/06/2021 Spot Bond			7.79500	102.46350	7.79500	102.44210				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			6.31000	104.43613	6.31000	104.41813				0.00	0	100,000,000,000
<b>Total DV22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000,000</b>
<b>Total For DV22</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000,000</b>
DV22/R On 07/02/2020 Spot Bond			100.00000	100.32710	100.00000	100.06446				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			7.93000	109.59484	7.93000	109.57169			0.00	0	1,744,288,000
<b>Total DV23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,744,288,000</b>
<b>Total For DV23</b>									<b>0.00</b>	<b>0</b>	<b>1,744,288,000</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	21.15467	100.00000	21.10811			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	21.15467	100.00000	21.10811			0.00	0	0
<b>Total DV23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV23/R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV24 On 18/02/2024 Spot Bond			8.20000	109.19451	8.20000	109.17067			0.00	0	1,000,000,000
<b>Total DV24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For DV24</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	104.11962	9.69000	104.09285			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.11962	9.69000	104.09285			0.00	0	0
<b>Total DV24/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV24/R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV29 On 18/02/2029 Spot Bond			11.03000	99.04329	11.03000	99.01440			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	104.29330	10.10000	104.26538			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.29330	10.10000	104.26538			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>
DVC03 On 17/12/2020 Spot Bond					0.00000	100.74687			0.00	0	0
<b>Total DVC031 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC031</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20I On 28/03/2020 Spot Bond					0.00000	100.54940			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>
DVF20K On 31/08/2020 Spot Bond					0.00000	101.22728			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>
DVF20L On 23/10/2020 Spot Bond					0.00000	100.11118			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	101.25481			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.98857				0.00	0	8,000,000,000
<b>Total DVF22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000,000</b>
<b>Total For DVF22</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000,000</b>
DVF22I On 29/08/2022 Spot Bond					0.00000	101.86075				0.00	0	0
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF22C On 24/10/2022 Spot Bond					0.00000	100.27948				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	101.32641				0.00	0	50,000,000,000
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000,000</b>
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000,000</b>
DVF25 On 02/04/2024 Spot Bond					0.00000	100.89622				0.00	0	0
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF26 On 02/04/2026 Spot Bond					0.00000	101.11677				0.00	0	1,000,000,000
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
DVF27 On 02/04/2029 Spot Bond					0.00000	101.64612				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>
DVF30I 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>
DVFB2 On 31/05/2021 Spot Bond					0.00000	101.08030				0.00	0	0
<b>Total DVFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVFB21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVFB2I On 31/05/2024 Spot Bond					0.00000	101.34211				0.00	0	8,000,000,000
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000,000</b>
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000,000</b>
DVFB2I On 31/05/2026 Spot Bond					0.00000	101.65700				0.00	0	75,000,000,000
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>75,000,000,000</b>
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	<b>75,000,000,000</b>
E170/R On 01/08/2020 Spot Bond			100.00000	69.61558	100.00000	76.05069				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total E170/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
E174 On 01/08/2020 Spot Bond			8.00000	102.42567	8.00000	109.13803				0.00	0	100,000,200
<b>Total E174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,200</b>
<b>Total For E174</b>										<b>0.00</b>	<b>0</b>	<b>100,000,200</b>
E175 On 01/08/2021 Spot Bond			8.05000	107.32811	8.05000	114.03919				0.00	0	99,999,900
<b>Total E175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>99,999,900</b>
<b>Total For E175</b>										<b>0.00</b>	<b>0</b>	<b>99,999,900</b>
ECN20 On 14/03/2020 Spot Bond			7.65500	103.69414	7.65500	103.67263				0.00	0	0
<b>Total ECN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN22 On 14/03/2022 Spot Bond			7.75500	107.33331	7.75500	107.31088				0.00	0	0
<b>Total ECN22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN24 On 14/03/2024 Spot Bond			8.66000	107.94379	8.66000	107.91865				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			4.93000	102.55023	4.93000	102.53652				0.00	0	0
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EL001U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL001U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL037 On 31/01/2037 Spot Bond			4.67000	91.39453	4.67000	91.38306				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	127.32652	2.25000	127.31878				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			4.63000	128.32790	4.61500	128.45092				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			4.64500	113.89207	4.64500	113.87770				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			4.48500	112.44505	4.48500	112.43149				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			4.59000	103.32672	4.59000	103.31391				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			4.64000	93.17080	4.64000	93.15918				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	127.32652	2.25000	127.31878				0.00	0	0
<b>Total EL36/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL36/I2038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ELN001 On 06/06/2024 Spot Bond					0.00000	117.97146				0.00	0	0
<b>Total ELN001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ELN001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ELN002 On 07/06/2024 Spot Bond					0.00000	116.10401				0.00	0	0
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ELN003 On 23/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ELN003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ELN004 On 23/09/2024 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM01 On 28/07/2020 Spot Bond			7.47500	101.36557	7.47500	101.34536				0.00	0	0
<b>Total EMM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM02 On 11/03/2021 Spot Bond			7.50000	107.33835	7.50000	107.31664				0.00	0	0
<b>Total EMM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM03 On 04/05/2024 Spot Bond			9.93500	102.54468	9.93500	102.51736				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			10.83000	10.83000	10.83000	96.25296				0.00	0	0
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM05 On 17/04/2029 Spot Bond			10.88000	10.88000	10.88000	101.98908				0.00	0	666,666,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>666,666,600</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>666,666,600</b>
EMM06 On 23/06/2025 Spot Bond			10.08500	10.08500	10.08500	101.19105				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			9.93500	9.93500	9.93500	102.08259				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			11.16000	11.16000	11.16000	82.97621				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	99.94813				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	99.95187				0.00	0	0
<b>Total ENX01S SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX01S</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX02 On 10/09/2022 Spot Bond					0.00000	101.08837				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	101.21368				0.00	0	0
<b>Total ENX04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX05 On 01/05/2020 Spot Bond					0.00000	102.02401				0.00	0	0
<b>Total ENX05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX06 On 12/06/2020 Spot Bond					0.00000	100.91260				0.00	0	0
<b>Total ENX06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF007 On 02/09/2020 Spot Bond					0.00000	101.16814				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>
EPF011 On 12/06/2020 Spot Bond					0.00000	101.25379				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	102.23671				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	101.76485				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	101.16730				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	100.98074				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	100.99822				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	100.92656				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>
EPF019 On 12/09/2022 Spot Bond					0.00000	100.93416				0.00	0	0
<b>Total EPF019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF020 On 07/11/2022 Spot Bond					0.00000	101.73207				0.00	0	0
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF04U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF05U 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>
EPF08U On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF09U On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EPF09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF13L On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC4: On 04/03/2020 Spot Bond					0.00000	101.05682				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 12/03/2020 Spot Bond					0.00000	100.81340				0.00	0	0
<b>Total EPFC44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC4: On 07/11/2020 Spot Bond					0.00000	101.60811				0.00	0	0
<b>Total EPFC45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS06 On 09/04/2020 Spot Bond					0.00000	100.26942				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	102.28211				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>
EQS11L 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>
EQT00: On 03/06/2022 Spot Bond					0.00000	101.13174				0.00	0	0
<b>Total EQT002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQT002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQT00: On 03/06/2024 Spot Bond					0.00000	101.15159				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQT003 On 16/04/2025 Spot Bond					0.00000	100.02248				0.00	0	0
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQT011 On 26/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EQT01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQT01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B1 On 17/05/2022 Spot Bond					0.00000	101.50685				0.00	0	0
<b>Total ERS3B6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/08/2022 Spot Bond					0.00000	101.46323				0.00	0	0
<b>Total ERS3B7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/05/2022 Spot Bond					0.00000	101.57656				0.00	0	0
<b>Total ERS3C6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/08/2022 Spot Bond					0.00000	101.47194				0.00	0	0
<b>Total ERS3C7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 25/11/2020 Spot Bond			10.00000	102.42200	10.00000	102.39600				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	101.82211				0.00	0	0
<b>Total ERSA21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.46324				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	101.51551				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>
ERSA2 On 17/05/2022 Spot Bond					0.00000	101.44933				0.00	0	0
<b>Total ERSA26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/11/2022 Spot Bond					0.00000	101.42833				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ERSA27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES23 On 25/01/2023 Spot Bond			8.13000	104.82292	8.13000	104.80022			81,300,000,000.00	10,000,000	2,310,000,000
<b>Total ES23 SPOT</b>									<b>81,300,000,000.00</b>	<b>10,000,000</b>	<b>2,310,000,000</b>
<b>Total For ES23</b>									<b>81,300,000,000.00</b>	<b>10,000,000</b>	<b>2,310,000,000</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	99.92048	10.00000	99.89399			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			9.36500	95.38067	9.36500	95.35681			9,458,650,000,000.00	1,010,000,000	6,792,415,200
<b>Total ES26 SPOT</b>									<b>9,458,650,000,000.00</b>	<b>1,010,000,000</b>	<b>6,792,415,200</b>
<b>Total For ES26</b>									<b>9,458,650,000,000.00</b>	<b>1,010,000,000</b>	<b>6,792,415,200</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	102.38422	7.85000	102.36268			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			10.94000	78.54366	10.96500	78.37701			109,400,000,000.00	10,000,000	1,517,890,100
<b>Total ES33 SPOT</b>									<b>109,400,000,000.00</b>	<b>10,000,000</b>	<b>1,517,890,100</b>
<b>Total For ES33</b>									<b>109,400,000,000.00</b>	<b>10,000,000</b>	<b>1,517,890,100</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	102.64368	7.50000	102.62293			0.00	0	0
<b>Total ES33/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33/R209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES42 On 25/04/2042 Spot Bond			11.26500	79.63396	11.26500	79.61012			0.00	0	1,239,122,200
<b>Total ES42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,239,122,200</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>1,239,122,200</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	102.04485	8.50000	102.02165			0.00	0	0
<b>Total ES42/R214 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES42/R214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ESF01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ESF01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ESF02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ESF02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ESFR0: On 20/04/2021 Spot Bond					0.00000	100.09196			0.00	0	0
<b>Total ESFR03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ESFR03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EXX04 On 13/06/2022 Spot Bond					0.00000	100.91098			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EXX04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EXX04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EXX05 On 13/06/2024 Spot Bond					0.00000	100.93622				0.00	0	0
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EXX05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FBJ20Z On 20/03/2020 Spot Bond					0.00000	100.76532				0.00	0	0
<b>Total FBJ20Z SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FBJ20Z</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.79101				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	13.06679	100.00000	13.03513				0.00	0	0
<b>Total FFA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FFA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FFB1U On 20/11/2026 Spot Bond			100.00000	21.20275	100.00000	21.15138				0.00	0	0
<b>Total FFB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FFB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FIF12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB11 On 07/02/2020 Spot Bond					0.00000	101.77551				0.00	0	0
<b>Total FIFB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.63337				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	101.73612				0.00	200,000,000	100,000,000
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For FIFB14</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.45158				0.00	0	0
<b>Total FIFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.55855				0.00	0	0
<b>Total FIFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.60409				0.00	0	0
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.81934				0.00	0	0
<b>Total FIFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC33 On 03/06/2020 Spot Bond					0.00000	101.09187				0.00	0	0
<b>Total FIFC33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC34 On 07/02/2020 Spot Bond					0.00000	101.51533				0.00	0	0
<b>Total FIFC34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FMLA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FMLA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNTF1C On 28/01/2020 Spot Bond					0.00000	103.55082				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FNTF10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNTF10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNTG1 On 10/03/2020 Spot Bond					0.00000	102.79400				0.00	0	0
<b>Total FNTG10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNTG10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNTH1 On 08/04/2020 Spot Bond					0.00000	102.12071				0.00	0	0
<b>Total FNTH10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNTH10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNTI10 On 29/05/2020 Spot Bond					0.00000	101.09315				0.00	0	0
<b>Total FNTI10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNTI10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNZ001 On 17/01/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FNZ001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNZ001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>
FRB13 On 02/06/2021 Spot Bond					0.00000	102.60159				0.00	20,000,000	10,000,000
<b>Total FRB13 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For FRB13</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
FRB14 On 02/06/2021 Spot Bond			9.84500	9.84500	9.84500	101.53570				0.00	0	0
<b>Total FRB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB15 On 06/03/2020 Spot Bond					0.00000	101.62227				0.00	0	0
<b>Total FRB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB16 On 08/07/2020 Spot Bond					0.00000	101.38144				0.00	941,200,000	470,600,000
<b>Total FRB16 SPOT</b>										<b>0.00</b>	<b>941,200,000</b>	<b>470,600,000</b>
<b>Total For FRB16</b>										<b>0.00</b>	<b>941,200,000</b>	<b>470,600,000</b>
FRB17 On 08/01/2022 Spot Bond					0.00000	104.25885				0.00	0	0
<b>Total FRB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB17 On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB18 On 13/04/2021 Spot Bond					0.00000	103.37713				0.00	720,000,000	360,000,000
<b>Total FRB18 SPOT</b>										<b>0.00</b>	<b>720,000,000</b>	<b>360,000,000</b>
<b>Total For FRB18</b>										<b>0.00</b>	<b>720,000,000</b>	<b>360,000,000</b>
FRB19 On 14/04/2021 Spot Bond			9.84500	106.16026	9.84500	106.13240				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	102.60984				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	105.57282				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	106.72894				0.00	0	0
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	104.68063				0.00	0	2,000,000,000
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	104.62093				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	103.54350				0.00	0	0
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	101.29514				0.00	0	0
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB27 On 03/06/2026 Spot Bond			9.83500	103.01802	9.83500	102.99100				0.00	0	0
<b>Total FRB27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI22 On 31/01/2022 Spot Bond			3.60000	159.10637	3.60000	159.09096				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			4.01000	4.01000	4.01000	291.87621				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI25 On 31/01/2025 Spot Bond			4.32000	4.32000	4.32000	130.83443				0.00	0	0
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI28 On 31/03/2028 Spot Bond			4.49500	176.49443	4.49500	176.47301				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			4.60000	4.60000	4.60000	93.85872				0.00	0	0
<b>Total FRBI29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI33 On 07/12/2033 Spot Bond			4.77000	4.77000	4.77000	203.21452				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			5.29500	84.56601	5.29500	84.55393				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			5.16500	86.40620	5.16500	86.39412				0.00	0	0
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 30/11/2020 Spot Bond			7.46000	7.46000	7.46000	93.90687				0.00	0	0
<b>Total FRBZ01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 28/10/2024 Spot Bond			8.30000	8.30000	8.30000	68.26857				0.00	0	0
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 10/12/2024 Spot Bond			8.33000	8.33000	8.33000	67.52989				0.00	0	0
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16 On 31/01/2025 Spot Bond			5.17000	5.17000	5.17000	127.18975				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 06/08/2023 Spot Bond					0.00000	101.73668				0.00	0	0
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 06/08/2023 Spot Bond					0.00000	95.42817				0.00	0	0
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 25/11/2020 Spot Bond			10.00000	102.42200	10.00000	102.39600				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>
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	101.94162				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 07/05/2020 Spot Bond					0.00000	101.80588				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>
FRC22: On 31/01/2022 Spot Bond			4.31000	156.92416	4.31000	159.12922				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	101.50243				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			5.17000	154.33132	5.17000	156.53264				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	101.20513				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FRC234 On 08/02/2020 Spot Bond					0.00000	103.59779				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>
FRC236 On 19/10/2020 Spot Bond					0.00000	109.75784				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>
FRC237 On 08/02/2020 Spot Bond					0.00000	103.68189				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>
FRC238 On 19/10/2020 Spot Bond					0.00000	109.97070				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>
FRC239 On 19/10/2020 Spot Bond					0.00000	109.44430				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>
FRC240 On 08/02/2020 Spot Bond					0.00000	103.70923				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>
FRC241 On 08/02/2020 Spot Bond					0.00000	103.65989				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>
FRC242 On 19/10/2020 Spot Bond					0.00000	100.05164				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>
FRC243 On 08/02/2020 Spot Bond					0.00000	103.45137				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>
FRC244 On 19/10/2020 Spot Bond					0.00000	100.05110				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>
FRC245 On 19/10/2020 Spot Bond					0.00000	100.04054				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>
FRC246 On 08/02/2020 Spot Bond					0.00000	103.56192				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FRC247 On 08/02/2020 Spot Bond					0.00000	102.51739				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>
FRC248 On 19/10/2020 Spot Bond					0.00000	108.95937				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>
FRC249 On 19/10/2020 Spot Bond					0.00000	100.04041				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>
FRC250 On 13/02/2022 Spot Bond					0.00000	101.93362				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>
FRC251 On 14/03/2022 Spot Bond					0.00000	100.85170				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>
FRC252 On 27/03/2020 Spot Bond					0.00000	100.63679				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>
FRC254 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>
FRC255 On 17/07/2027 Spot Bond					0.00000	102.00092				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>
FRC256 On 27/03/2020 Spot Bond					0.00000	100.56763				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>
FRC257 On 08/05/2020 Spot Bond					0.00000	101.95161				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>
FRC258 On 10/10/2020 Spot Bond					0.00000	100.25433				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>
FRC261 On 13/07/2020 Spot Bond					0.00000	100.18861				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FRC262 On 13/07/2020 Spot Bond					0.00000	100.34101				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>
FRC264 On 20/06/2021 Spot Bond					0.00000	102.92435				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>
FRC265 On 06/08/2023 Spot Bond					0.00000	104.69467				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>
FRC267 On 30/01/2023 Spot Bond					0.00000	102.02718				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>
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.55236				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>
FRC272 On 02/05/2028 Spot Bond			9.80000	102.15184	9.80000	102.12501				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>
FRC274 On 12/12/2020 Spot Bond					0.00000	100.93754				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>
FRC275 On 12/12/2020 Spot Bond					0.00000	100.93971				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>
FRC276 On 04/03/2021 Spot Bond					0.00000	101.10240				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>
FRC277 On 27/03/2020 Spot Bond					0.00000	100.54265				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>
FRC278 On 21/11/2022 Spot Bond					0.00000	101.43678				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>
FRC279 On 20/12/2023 Spot Bond					0.00000	100.83854				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	107.03797				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	103.09475				0.00	0	0
<b>Total FRC283 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC283</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 11/11/2024 Spot Bond					0.00000	102.07734				0.00	0	0
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 20/12/2022 Spot Bond					0.00000	100.84891				0.00	0	0
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	105.17027				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>
FRC28: On 01/02/2020 Spot Bond					0.00000	101.95762				0.00	0	0
<b>Total FRC287 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC287</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 01/02/2020 Spot Bond					0.00000	101.95762				0.00	0	100,000,000
<b>Total FRC288 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For FRC288</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
FRC28: On 20/12/2022 Spot Bond					0.00000	100.76690				0.00	0	0
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29: On 20/06/2022 Spot Bond					0.00000	101.93826				0.00	0	0
<b>Total FRC290 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC290</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29: On 26/01/2021 Spot Bond					0.00000	102.28165				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>
FRC29: On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	100.76568				0.00	0	0
<b>Total FRC292 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC292</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29: On 18/04/2021 Spot Bond					0.00000	100.02106				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC293 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC293</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC293 On 18/04/2021 Spot Bond					0.00000	100.02079				0.00	0	0
<b>Total FRC294 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC294</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC294 On 14/05/2024 Spot Bond					0.00000	101.70459				0.00	0	0
<b>Total FRC295 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC295</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC295 On 14/05/2024 Spot Bond					0.00000	101.64718				0.00	0	0
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC296 On 14/05/2024 Spot Bond					0.00000	101.66570				0.00	0	0
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC297 On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	101.47071				0.00	0	0
<b>Total FRC298 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC298</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC298 On 20/06/2024 Spot Bond					0.00000	100.92464				0.00	0	0
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC300 On 25/04/2023 Spot Bond					0.00000	100.76411				0.00	0	0
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC300 On 30/11/2020 Spot Bond					0.00000	101.10248				0.00	0	0
<b>Total FRC301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC301 On 11/11/2024 Spot Bond					0.00000	101.91884				0.00	0	0
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC302 On 31/05/2024 Spot Bond					0.00000	104.66001				0.00	0	0
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC303 On 28/12/2020 Spot Bond					0.00000	100.48166				0.00	0	0
<b>Total FRC304 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC304</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC304 On 06/11/2023 Spot Bond					0.00000	102.04664				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC305 On 27/02/2023 Spot Bond					0.00000	101.25260				0.00	0	0
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC306 On 12/08/2020 Spot Bond					0.00000	101.50482				0.00	0	0
<b>Total FRC307 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC307</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC307 On 31/05/2024 Spot Bond					0.00000	101.68150				0.00	0	0
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC308 On 20/06/2024 Spot Bond					0.00000	100.75650				0.00	0	0
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC309 On 20/12/2024 Spot Bond					0.00000	100.82808				0.00	0	0
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC310 On 23/02/2021 Spot Bond					0.00000	100.52000				0.00	0	0
<b>Total FRC311 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC311</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC311 On 23/02/2021 Spot Bond					0.00000	100.25000				0.00	0	0
<b>Total FRC312 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC312</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC312 On 20/06/2024 Spot Bond					0.00000	100.88158				0.00	0	0
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC313 On 23/02/2021 Spot Bond					0.00000	102.75000				0.00	0	0
<b>Total FRC314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC314 On 13/10/2026 Spot Bond					0.00000	100.41352				0.00	0	0
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC315 On 15/09/2033 Spot Bond					0.00000	100.89193				0.00	0	0
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC316 On 31/07/2034 Spot Bond					0.00000	102.02105				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC317 On 20/12/2024 Spot Bond					0.00000	100.82119				0.00	0	0
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC318 On 20/12/2026 Spot Bond					0.00000	100.88138				0.00	0	0
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC320 On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total FRC320 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC320</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC321 On 24/10/2020 Spot Bond					0.00000	99.93116				0.00	0	0
<b>Total FRC321 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC321</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC322 On 20/12/2024 Spot Bond					0.00000	100.99165				0.00	0	0
<b>Total FRC322 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC322</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC323 On 20/12/2024 Spot Bond					0.00000	100.89529				0.00	0	0
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC324 On 20/06/2026 Spot Bond					0.00000	100.83396				0.00	0	0
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC325 On 02/04/2024 Spot Bond					0.00000	100.44129				0.00	0	0
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC326 On 20/12/2022 Spot Bond					0.00000	100.88164				0.00	0	0
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC327 On 30/09/2022 Spot Bond					0.00000	100.49222				0.00	0	0
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC328 On 27/12/2022 Spot Bond					0.00000	101.14576				0.00	0	0
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC66 On 31/01/2022 Spot Bond			4.95000	4.95000	4.95000	157.19168				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			4.89000	4.89000	4.89000	157.37204				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			4.87000	4.87000	4.87000	157.43221				0.00	0	0
<b>Total FRC71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD16I On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD16U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD16U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD17I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD17U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD17U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD19U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD19U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD20U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD20U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD23U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD23U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD24U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD24U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD25U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD25U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD26U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD26U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD27U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD27U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRD28U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD28U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD29U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD29U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD30U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD30U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD33U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD33U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD35I On 31/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD35U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD35U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRI33 On 28/02/2033 Spot Bond			5.33000	85.25689	5.33000	85.24450				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			4.90000	100.01280	4.90000	99.99966				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>
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.84063				0.00	0	0
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.92467				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	101.31542				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	102.04430				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	102.99166				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	101.52670				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.31149				0.00	0	1,500,000,000
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.21202				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	103.16229				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>
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.81865				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>
FRS01L 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>
FRS02L On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRS02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 15/01/2024 Spot Bond			4.12800	4.12800	4.12800	106.84324				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>
FRS10 On 31/01/2038 Spot Bond			4.49000	4.49000	4.49000	107.48725				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>
FRS10 On 23/01/2024 Spot Bond					0.00000	100.23203				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>
FRS10 On 23/01/2024 Spot Bond					0.00000	99.95852				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>
FRS10 On 31/01/2038 Spot Bond			4.63000	103.81740	4.63000	105.44585				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>
FRS10 On 07/12/2033 Spot Bond			4.62000	206.50090	4.62000	206.47513				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			4.77000	101.82330	4.77000	103.45157				0.00	0	0
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS111 On 07/12/2033 Spot Bond			4.65000	4.65000	4.65000	205.81796				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 31/01/2025 Spot Bond			4.72000	128.42035	4.72000	129.86303				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>
FRS114 On 31/01/2038 Spot Bond			3.70500	118.23410	3.70500	119.86408				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>
FRS115 On 31/01/2038 Spot Bond			4.77000	101.82330	4.77000	103.45157				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			4.77000	203.24071	4.77000	203.21452				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			4.82000	202.16787	4.82000	202.14156				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			4.25000	163.70624	4.25000	132.72421				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			4.85000	201.52749	4.85000	201.50112				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			4.77000	101.82330	4.77000	103.45157				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>
FRS125 On 31/03/2028 Spot Bond			5.19500	167.92951	5.19500	167.90599				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>
FRS126 On 31/01/2038 Spot Bond			5.52000	91.89548	5.52000	93.52287				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FRS127 On 31/03/2028 Spot Bond			5.03500	169.84423	5.03500	169.82118				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>
FRS129 On 31/03/2028 Spot Bond			5.09500	169.12330	5.09500	169.10006				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>
FRS131 On 07/12/2033 Spot Bond			5.36000	191.01043	5.36000	190.98281				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>
FRS132 On 24/03/2020 Spot Bond					0.00000	115.43342				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>
FRS133 On 31/01/2038 Spot Bond			5.45000	92.77081	5.45000	94.39827				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>
FRS134 On 31/01/2038 Spot Bond			4.77000	4.77000	4.77000	103.45157				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>
FRS135 On 31/01/2038 Spot Bond			4.77000	101.82330	4.77000	103.45157				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>
FRS136 On 31/03/2028 Spot Bond			4.90500	171.41847	4.90500	171.39579				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>
FRS137 On 07/12/2033 Spot Bond			5.13000	195.66826	5.13000	195.64119				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>
FRS138 On 31/03/2028 Spot Bond			5.03500	169.84423	5.03500	169.82118				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>
FRS142 On 31/03/2028 Spot Bond			5.03500	169.84423	5.03500	169.82118				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>
FRS143 On 31/03/2028 Spot Bond			5.32500	166.39210	5.32500	166.36822				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FRS145 On 31/01/2025 Spot Bond			5.02000	126.63198	5.02000	128.07376				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>
FRS146 On 31/01/2022 Spot Bond			4.01000	157.84157	4.01000	160.04798				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>
FRS147 On 31/03/2028 Spot Bond			5.38500	165.68802	5.38500	165.66396				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>
FRS149 On 31/03/2028 Spot Bond			5.42500	165.22051	5.42500	165.19637				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>
FRS150 On 31/01/2025 Spot Bond			4.99000	126.80954	4.99000	128.25141				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>
FRS151 On 31/03/2028 Spot Bond			4.84500	172.15071	4.84500	172.12819				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>
FRS152 On 31/03/2028 Spot Bond			5.43500	5.43500	5.43500	165.07971				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>
FRS153 On 20/06/2022 Spot Bond					0.00000	12.90089				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>
FRS158 On 06/06/2023 Spot Bond					0.00000	15.16159				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>
FRS159 On 06/06/2024 Spot Bond					0.00000	18.76569				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>
FRS160 On 06/06/2025 Spot Bond					0.00000	21.31064				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>
FRS161 On 20/06/2022 Spot Bond					0.00000	11.84153				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FRS162 On 06/06/2023 Spot Bond					0.00000	13.58723				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>
FRS163 On 06/06/2024 Spot Bond					0.00000	16.61600				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>
FRS164 On 06/06/2025 Spot Bond					0.00000	18.77080				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>
FRS165 On 01/08/2022 Spot Bond					0.00000	10.66750				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>
FRS167 On 01/08/2022 Spot Bond					0.00000	10.65515				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>
FRS168 On 01/08/2021 Spot Bond					0.00000	9.71724				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>
FRS169 On 01/08/2022 Spot Bond					0.00000	14.70662				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>
FRS170 On 16/10/2022 Spot Bond					0.00000	100.02217				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>
FRS171 On 16/10/2024 Spot Bond					0.00000	100.02963				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>
FRS172 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>
FRS173 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>
FRS174 On 26/01/2024 Spot Bond					0.00000	14.58879				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FRS175 On 26/01/2024 Spot Bond					0.00000	14.58878				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>
FRS176 On 19/07/2024 Spot Bond					0.00000	18.18545				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>
FRS177 On 18/09/2023 Spot Bond					0.00000	100.82205				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>
FRS180 On 27/09/2025 Spot Bond					0.00000	100.63458				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>
FRS182 On 04/10/2021 Spot Bond					0.00000	110.49006				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>
FRS183 On 16/11/2023 Spot Bond					0.00000	115.70455				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>
FRS184 On 23/01/2024 Spot Bond					0.00000	119.26347				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>
FRS186 On 23/01/2024 Spot Bond					0.00000	126.91082				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>
FRS187 On 23/01/2024 Spot Bond					0.00000	120.03740				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>
FRS188 On 19/03/2020 Spot Bond					0.00000	104.65020				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>
FRS192 On 23/03/2020 Spot Bond					0.00000	116.34807				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>
FRS193 On 19/06/2026 Spot Bond					0.00000	47.97679				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS194 On 19/06/2026 Spot Bond					0.00000	50.39867				0.00	0	0
<b>Total FRS195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS195 On 05/08/2024 Spot Bond					0.00000	101.70414				0.00	0	0
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS197 On 03/08/2020 Spot Bond					0.00000	110.56891				0.00	0	0
<b>Total FRS198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS198 On 05/08/2025 Spot Bond					0.00000	101.86178				0.00	0	0
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS200 On 12/08/2025 Spot Bond					0.00000	101.69553				0.00	0	0
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS200 On 06/08/2025 Spot Bond					0.00000	101.34584				0.00	0	0
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS201 On 23/08/2025 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total FRS202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS202 On 04/03/2020 Spot Bond					0.00000	107.46799				0.00	0	0
<b>Total FRS203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS203 On 11/09/2020 Spot Bond					0.00000	103.72610				0.00	0	0
<b>Total FRS204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS204 On 15/03/2021 Spot Bond					0.00000	102.61516				0.00	0	0
<b>Total FRS205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS205 On 14/10/2025 Spot Bond					0.00000	100.16693				0.00	0	0
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS206 On 16/11/2020 Spot Bond					0.00000	100.80395				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRS207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS207 On 16/11/2020 Spot Bond					0.00000	103.56913				0.00	0	0
<b>Total FRS208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS208 On 18/11/2024 Spot Bond					0.00000	101.49097				0.00	0	0
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS209 On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total FRS210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			3.81000	3.81000	3.81000	293.90646				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			3.70000	3.70000	3.70000	295.03031				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			4.42000	4.42000	4.42000	287.76670				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			3.80000	160.71158	3.80000	160.69515				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	101.97934				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			3.50000	159.41680	3.50000	159.40178				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	101.84304				0.00	0	0
<b>Total FRS62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS64 On 26/01/2042 Spot Bond			4.47000	98.53896	4.47000	98.52712				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			4.14000	72.81831	4.14000	105.30942				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			4.18000	4.18000	4.18000	133.15649			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			4.21000	4.21000	4.21000	132.97104			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			4.61000	4.61000	4.61000	285.88590			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>
FRX20 On 01/10/2020 Spot Bond			7.14000	103.75078	7.14000	103.73089		8,568,000,000,000.00		1,200,000,000	1,800,000,000
<b>Total FRX20 SPOT</b>								<b>8,568,000,000,000.00</b>		<b>1,200,000,000</b>	<b>1,800,000,000</b>
<b>Total For FRX20</b>								<b>8,568,000,000,000.00</b>		<b>1,200,000,000</b>	<b>1,800,000,000</b>
FRX23 On 28/02/2023 Spot Bond			7.72000	7.72000	7.72000	103.13069			0.00	0	0
<b>Total FRX23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX24 On 10/12/2024 Spot Bond			8.17500	111.44156	8.17500	111.41717			0.00	0	0
<b>Total FRX24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX25 On 26/07/2025 Spot Bond			8.26000	106.38739	8.26000	106.36400			0.00	0	0
<b>Total FRX25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX26 On 01/10/2026 Spot Bond			8.53500	107.75281	8.53500	107.72820			0.00	0	500,000,000
<b>Total FRX26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For FRX26</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
FRX27 On 07/03/2027 Spot Bond			8.60500	112.12757	8.60500	112.10162			0.00	0	0
<b>Total FRX27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX28 On 26/07/2028 Spot Bond			8.90500	107.03649	8.90500	107.01115			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			9.27000	107.72171	9.27000	107.69519			0.00	0	0
<b>Total FRX30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX31 On 21/02/2031 Spot Bond			9.47000	104.16364	9.47000	104.13745			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FRX31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX32 On 31/03/2032 Spot Bond			9.58000	109.92352	9.58000	109.89542			0.00	0	0
<b>Total FRX32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX45 On 14/04/2045 Spot Bond			10.81000	77.99102	10.81000	77.96859			0.00	0	0
<b>Total FRX45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A5 On 20/02/2020 Spot Bond					0.00000	101.38028			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	101.43815			0.00	0	0
<b>Total FS3B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS3B1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3B1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS3C1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3C1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS3D1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3D1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS4A4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS4A5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS4B1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4B1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FS4C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5A3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5A4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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	101.28129				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	100.75306				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	101.65348				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	101.39767				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FS7A1 On 20/11/2022 Spot Bond					0.00000	101.11600				0.00	0	0
<b>Total FS7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS7A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.15642				0.00	0	0
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.18096				0.00	0	0
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.18817				0.00	0	0
<b>Total FS7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS7B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GBL03 On 16/11/2020 Spot Bond					0.00000	103.02555				0.00	0	650,000,000
<b>Total GBL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>650,000,000</b>
<b>Total For GBL03</b>										<b>0.00</b>	<b>0</b>	<b>650,000,000</b>
GBL04 On 05/06/2021 Spot Bond					0.00000	102.03836				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>
GBL05 On 07/11/2022 Spot Bond					0.00000	101.86506				0.00	0	0
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GH2A1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH2A1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2020 Spot Bond					0.00000	101.29697				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.31246				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	101.41311				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	101.53691				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	101.61424				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>
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.21730				0.00	0	0
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.23857				0.00	2,000,000,000	1,000,000,000
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For GH5A21</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.03679				0.00	0	0
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.07572				0.00	0	0
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.34108				0.00	0	0
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB21U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB21U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB22U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB22U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB23U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB23U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB24U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB24U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB25U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB25U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB27U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB27U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB28U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB28U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total GRB29U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB29U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB30U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB30U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB31U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB31U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB32U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB32U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB33U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB33U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRL35 On 12/06/2029 Spot Bond			4.20000	102.76806	4.20000	102.75639				0.00	0	0
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT07 On 21/02/2024 Spot Bond					0.00000	103.36504				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>
GRT11 On 13/05/2021 Spot Bond					0.00000	102.40738				0.00	0	0
<b>Total GRT11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT12 On 24/06/2020 Spot Bond					0.00000	100.94016				0.00	0	0
<b>Total GRT12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT13 On 15/04/2020 Spot Bond					0.00000	100.29108				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	101.94268				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	100.25589				0.00	0	0
<b>Total GRT15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT16 On 17/10/2021 Spot Bond					0.00000	101.23674				0.00	0	4,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total GRT16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
<b>Total For GRT16</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
GRT17 On 17/10/2023 Spot Bond			8.03000	109.39115	8.03000	109.36762				0.00	0	0
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT18 On 13/03/2020 Spot Bond					0.00000	100.96805				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	101.74399				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	101.48836				0.00	0	0
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT21 On 03/04/2024 Spot Bond			9.73500	103.09035	9.73500	103.06358				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	100.01959				0.00	0	0
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT23 On 16/10/2024 Spot Bond					0.00000	101.23462				0.00	0	0
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT24 On 09/03/2023 Spot Bond					0.00000	101.52525				0.00	0	0
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT25 On 09/03/2025 Spot Bond					0.00000	101.38194				0.00	0	2,000,000,000
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
GRT26 On 09/03/2028 Spot Bond					0.00000	102.31510				0.00	0	0
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT27 On 28/09/2023 Spot Bond					0.00000	100.65235				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	100.91699				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total GRT28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT29 On 10/12/2023 Spot Bond					0.00000	100.93967				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	101.38517				0.00	0	0
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT31 On 28/02/2024 Spot Bond					0.00000	101.22389				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>
GRT32 On 18/04/2024 Spot Bond					0.00000	100.02122				0.00	0	0
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT33 On 18/04/2026 Spot Bond					0.00000	100.21493				0.00	0	0
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT34 On 18/04/2029 Spot Bond					0.00000	100.33482				0.00	0	0
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT36 On 27/06/2024 Spot Bond					0.00000	100.57087				0.00	0	0
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT38 On 31/03/2026 Spot Bond					0.00000	100.48678				0.00	0	0
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT39 On 30/04/2026 Spot Bond					0.00000	99.78114				0.00	0	0
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT40 On 20/11/2022 Spot Bond					0.00000	101.37570				0.00	0	0
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT41 On 20/11/2024 Spot Bond					0.00000	101.39932				0.00	0	0
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT42 On 20/11/2026 Spot Bond					0.00000	101.43810				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT42</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>
H6T3U On 03/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total H6T3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H6T3U</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>
H7T5U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total H7T5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H7T5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total H8T2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H8T2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HC2T4 On 26/02/2020 Spot Bond					0.00000	102.12726				0.00	0	0
<b>Total HC2T4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC2T4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HC5T2 On 29/05/2020 Spot Bond					0.00000	101.16829				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>
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total HIL02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HIL02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total HIL03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HIL03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB06 On 11/07/2020 Spot Bond					0.00000	100.18840				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	100.19085				0.00	0	40,000,000

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 HILB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For HILB07</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
HILB08 On 29/03/2023 Spot Bond					0.00000	100.65055				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	100.52893				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	100.97475				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	101.17626				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	100.99732				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	102.42200	10.00000	102.39600				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	101.63716				0.00	0	0
<b>Total HPF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF11 On 31/03/2023 Spot Bond					0.00000	100.50778				0.00	0	0
<b>Total HPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF12 On 31/03/2024 Spot Bond					0.00000	100.48784				0.00	0	0
<b>Total HPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF13 On 30/09/2024 Spot Bond					0.00000	100.75086				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total HPF13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			7.05000	101.13252	7.05000	101.11348			0.00	0	3,423,756,000
<b>Total HWAY20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,423,756,000</b>
<b>Total For HWAY20</b>									<b>0.00</b>	<b>0</b>	<b>3,423,756,000</b>
HWAY2 On 31/07/2020 Spot Bond			100.00000	68.54370	100.00000	68.39283			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			4.32000	288.79630	4.32000	288.76256			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			4.51000	4.51000	4.51000	289.09236			0.00	0	0
<b>Total HWAY24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 28/02/2033 Spot Bond			4.66000	77.45810	4.66000	94.96523			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			10.88500	87.98121	10.88500	87.95587		4,320,256,500,000.00		396,900,000	2,380,000,000
<b>Total HWAY34 SPOT</b>								<b>4,320,256,500,000.00</b>		<b>396,900,000</b>	<b>2,380,000,000</b>
<b>Total For HWAY34</b>								<b>4,320,256,500,000.00</b>		<b>396,900,000</b>	<b>2,380,000,000</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.06905	100.00000	9.04909			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			10.89500	87.58996	10.89500	87.56472			0.00	0	2,500,000,000
<b>Total HWAY35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For HWAY35</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.06867	100.00000	9.04871			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>
HWF11 On 15/07/2022 Spot Bond					0.00000	100.40346			0.00	0	15,000,000,000
<b>Total HWF11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>15,000,000,000</b>
<b>Total For HWF11</b>									<b>0.00</b>	<b>0</b>	<b>15,000,000,000</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	100.09946			0.00	0	2,000,000,000
<b>Total HWF12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For HWF12</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
HWF13 On 28/11/2022 Spot Bond					0.00000	101.23126			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total HWF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWY02 On 25/11/2020 Spot Bond			10.00000	102.42200	10.00000	102.39600				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			3.60000	135.35482	3.57000	135.53330			396,864,000,000,000.00	110,240,000,000	223,123,740,500	
<b>Total I2025 SPOT</b>									<b>16,864,000,000,000.00</b>	<b>110,240,000,000</b>	<b>223,123,740,500</b>	
<b>Total For I2025</b>									<b>16,864,000,000,000.00</b>	<b>110,240,000,000</b>	<b>223,123,740,500</b>	
I2029 On 31/03/2029 Spot Bond			3.73000	100.78104	3.73000	100.77086			279,086,806,000,000.00	74,822,200,000	111,884,475,000	
<b>Total I2029 SPOT</b>									<b>9,086,806,000,000.00</b>	<b>74,822,200,000</b>	<b>111,884,475,000</b>	
<b>Total For I2029</b>									<b>9,086,806,000,000.00</b>	<b>74,822,200,000</b>	<b>111,884,475,000</b>	
I2033 On 28/02/2033 Spot Bond			3.83000	100.56186	3.83000	100.55131			278,326,100,000,000.00	72,670,000,000	112,735,000,000	
<b>Total I2033 SPOT</b>									<b>8,326,100,000,000.00</b>	<b>72,670,000,000</b>	<b>112,735,000,000</b>	
<b>Total For I2033</b>									<b>8,326,100,000,000.00</b>	<b>72,670,000,000</b>	<b>112,735,000,000</b>	
I2038 On 31/01/2038 Spot Bond			3.85500	115.74157	3.87000	115.48374			315,658,592,992,500.00	81,882,903,500	197,665,878,500	
<b>Total I2038 SPOT</b>									<b>15,658,592,992,500.00</b>	<b>81,882,903,500</b>	<b>197,665,878,500</b>	
<b>Total For I2038</b>									<b>15,658,592,992,500.00</b>	<b>81,882,903,500</b>	<b>197,665,878,500</b>	
I2046 On 31/03/2046 Spot Bond			3.92000	106.92144	3.92000	106.91009			287,221,919,376,000.00	73,270,897,800	151,229,433,600	
<b>Total I2046 SPOT</b>									<b>17,221,919,376,000.00</b>	<b>73,270,897,800</b>	<b>151,229,433,600</b>	
<b>Total For I2046</b>									<b>17,221,919,376,000.00</b>	<b>73,270,897,800</b>	<b>151,229,433,600</b>	
I2050 On 31/12/2050 Spot Bond			3.90000	109.63287	3.92500	109.08449			278,793,060,000,000.00	71,485,400,000	188,583,456,480	
<b>Total I2050 SPOT</b>									<b>8,793,060,000,000.00</b>	<b>71,485,400,000</b>	<b>188,583,456,480</b>	
<b>Total For I2050</b>									<b>8,793,060,000,000.00</b>	<b>71,485,400,000</b>	<b>188,583,456,480</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>	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.28934				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			8.06500	8.06500	8.06500	103.54241				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	101.63771				0.00	0	0
<b>Total IBL102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL102</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.09468				0.00	0	0
<b>Total IBL104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	101.93899				0.00	0	0
<b>Total IBL106 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL106</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL109 On 07/12/2023 Spot Bond			4.27000	289.29546	4.27000	289.26205				0.00	0	0
<b>Total IBL109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL109</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	101.02504				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	101.50815				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	101.34561				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	101.68960				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.38372				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	100.70461				0.00	0	0
<b>Total IBL116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL118 On 24/07/2020 Spot Bond					0.00000	99.93825				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	101.44587				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	100.17571				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	101.64574				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	101.53596				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>
IBL127 On 02/04/2020 Spot Bond					0.00000	100.41065				0.00	0	0
<b>Total IBL127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL128 On 11/04/2022 Spot Bond					0.00000	100.18011				0.00	0	0
<b>Total IBL128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL129 On 30/05/2022 Spot Bond					0.00000	101.33466				0.00	0	0
<b>Total IBL129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL130 On 22/07/2022 Spot Bond					0.00000	100.20450				0.00	0	0
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL131 On 07/08/2020 Spot Bond					0.00000	101.59085				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IBL131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL132 On 12/08/2024 Spot Bond					0.00000	101.64785				0.00	0	0
<b>Total IBL132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL133 On 12/09/2022 Spot Bond					0.00000	100.88275				0.00	0	0
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL134 On 17/10/2024 Spot Bond					0.00000	100.08336				0.00	0	0
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL135 On 22/11/2024 Spot Bond					0.00000	101.41335				0.00	0	0
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL136 On 22/11/2021 Spot Bond					0.00000	101.35632				0.00	0	0
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL36 On 31/01/2022 Spot Bond			3.53000	3.53000	3.53000	159.30845				0.00	0	0
<b>Total IBL36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL43/J On 25/11/2020 Spot Bond			10.00000	102.42200	10.00000	102.39600				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>
IBL50 On 02/08/2020 Spot Bond			7.66500	105.00466	7.66500	104.98320				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			8.71000	109.59102	8.71000	109.56563				0.00	0	0
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL65 On 29/07/2021 Spot Bond					0.00000	100.15010				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			3.65000	158.95145	3.65000	161.15946				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	101.88708				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	101.97876			0.00	0	3,040,000,000
<b>Total IBL77 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,040,000,000</b>
<b>Total For IBL77</b>									<b>0.00</b>	<b>0</b>	<b>3,040,000,000</b>
IBL78 On 25/11/2022 Spot Bond			8.80000	104.62112	8.80000	104.59637			0.00	0	0
<b>Total IBL78 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL78</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IBL81U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL81U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL86 On 20/05/2021 Spot Bond					0.00000	102.35335			0.00	0	100,000,000
<b>Total IBL86 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For IBL86</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
IBL88 On 20/05/2021 Spot Bond			7.64500	105.07988	7.64500	105.05822			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	42.45073	100.00000	42.35626			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	101.39882			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>
IBL95 On 12/09/2021 Spot Bond					0.00000	102.01173			0.00	0	0
<b>Total IBL95 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL95</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL98 On 03/10/2023 Spot Bond					0.00000	102.02141			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>
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	12.91595	100.00000	12.88752			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>
IDCG0 On 22/10/2020 Spot Bond			7.69500	102.53739	7.69500	102.51623			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
IDCG06 On 24/11/2024 Spot Bond			8.98500	103.70304	8.98500	103.67800				0.00	0	882,995,400
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>882,995,400</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>882,995,400</b>
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.72682				0.00	0	0
<b>Total IDCG07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG08 On 13/05/2030 Spot Bond			11.53000	100.61579	11.53000	100.54686				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>
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.10933				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			9.53500	107.66220	9.53500	107.63480				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	100.30680				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	100.55032				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	101.56204				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	102.02813				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	102.95498				0.00	0	95,000,000
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>95,000,000</b>
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	<b>95,000,000</b>
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.73142				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	100.89626				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
IDCG18 On 12/03/2024 Spot Bond					0.00000	101.35263				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>
IDCG19 On 18/12/2020 Spot Bond					0.00000	100.73481				0.00	0	0
<b>Total IDCG20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.76232				0.00	0	0
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG21 On 18/12/2024 Spot Bond					0.00000	100.79446				0.00	0	0
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG22 On 15/12/2022 Spot Bond					0.00000	100.81978				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>
IDCP07 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>
IDCP1U On 05/04/2025 Spot Bond			100.00000	7.13492	100.00000	7.11913				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>
IDCP2U 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			8.43500	102.12994	8.43500	102.10689				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			7.80500	103.47671	7.80500	103.45507				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN289U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN289U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN304U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN304U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN306U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN306U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN327U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN327U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IN367U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN367U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN385U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN385U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN395U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN395U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN396U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN396U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN399U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN399U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN403U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN403U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN404U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN404U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN405U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN405U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN406U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN406U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN407U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN407U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN408U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN408U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN409U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN409U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN410U On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IN410U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN410U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN415U On 31/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN415U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN415U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN418U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN418U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN419U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN419U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN420U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN420U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN421U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN421U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN422U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN422U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659				0.00	0	0
<b>Total ING196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING211 On 25/11/2020 Spot Bond			10.00000	102.42200	10.00000	102.39600				0.00	0	0
<b>Total ING211/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING211/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING362 On 24/02/2021 Spot Bond					0.00000	101.20917				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	101.84529				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	101.98081				0.00	0	0
<b>Total ING375 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING375</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING383 On 30/06/2021 Spot Bond					0.00000	101.92670				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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 30/09/2021 Spot Bond					0.00000	87.63750				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	101.75675				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	102.30244				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	100.66987				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	103.52036				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			9.94500	108.43893	9.94500	108.41034				0.00	0	0
<b>Total INLV04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV05 On 22/03/2023 Spot Bond					0.00000	105.38094				0.00	0	0
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPC28U On 10/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IPC28U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPC28U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF01/J On 25/11/2020 Spot Bond			10.00000	102.42200	10.00000	102.39600				0.00	0	0
<b>Total IPF01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF01/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF13 On 04/12/2020 Spot Bond					0.00000	101.12835				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>
IPF15 On 17/12/2020 Spot Bond					0.00000	100.95720				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	100.84150				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.67406				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	100.68190				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	100.68972				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	100.80186				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	101.42010				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	100.83269				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	101.79864				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	100.13842				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	101.66184				0.00	0	0
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF27 On 07/11/2024 Spot Bond					0.00000	101.68099				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



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	100.58211			0.00	0	0
<b>Total IPF30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF31 On 25/03/2026 Spot Bond					0.00000	100.97864			0.00	0	0
<b>Total IPF31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF32 On 01/07/2026 Spot Bond					0.00000	100.45321			0.00	0	0
<b>Total IPF32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF33 On 12/12/2024 Spot Bond					0.00000	100.94494			0.00	0	0
<b>Total IPF33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPFC27 On 24/01/2020 Spot Bond					0.00000	101.74312			0.00	0	0
<b>Total IPFC27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC27</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	99.93322	2.75000	99.92581			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			6.99500	148.02098	6.99500	147.99318			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>
IV030 On 31/01/2025 Spot Bond			5.57000	5.57000	5.57000	123.40784		1,114,000,000,000.00	200,000,000	100,000,000	
<b>Total IV030 SPOT</b>								<b>1,114,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,000</b>	
<b>Total For IV030</b>								<b>1,114,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,000</b>	
IV030A On 31/01/2025 Spot Bond			5.57000	5.57000	5.57000	123.40784		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	101.10178		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	103.40130				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			9.84500	108.11201	9.84500	108.08378				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	105.87244				0.00	0	0
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV036 On 22/07/2021 Spot Bond					0.00000	103.29410				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	100.88085				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			5.75000	5.75000	5.75000	152.58967				0.00	0	0
<b>Total IV039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV039</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV040 On 29/09/2021 Spot Bond					0.00000	104.33476				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			10.07000	106.62466	10.07000	106.59589				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	106.05589				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			10.08500	10.08500	10.08500	106.01113				0.00	0	0
<b>Total IV043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV043</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV044 On 31/01/2022 Spot Bond					0.00000	102.46233				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			4.50000	156.34661	4.50000	156.32770				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	102.77673				0.00	0	0
<b>Total IV046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV050 On 26/06/2024 Spot Bond					0.00000	100.95296				0.00	0	0
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV100U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV100U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV115U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV115U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV118U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV118U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV125U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV125U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV142U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV142U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV164U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV164U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV166U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV166U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV19A On 31/03/2028 Spot Bond			5.69500	162.10448	5.69500	162.07961				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>
IVA979 On 23/01/2020 Spot Bond			7.15000	7.15000	7.15000	99.86306				0.00	0	0
<b>Total IVA979 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA979</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA980 On 30/01/2020 Spot Bond			7.15000	7.15000	7.15000	99.72650				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IVA980 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA980</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA981 On 06/02/2020 Spot Bond			7.15000	7.15000	7.15000	99.59032				0.00	0	0
<b>Total IVA981 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA981</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA982 On 13/02/2020 Spot Bond			7.15000	7.15000	7.15000	99.45450				0.00	0	0
<b>Total IVA982 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA982</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA983 On 20/02/2020 Spot Bond			7.25000	7.25000	7.25000	99.30959				0.00	0	0
<b>Total IVA983 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA983</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA985 On 05/03/2020 Spot Bond			7.25000	7.25000	7.25000	99.03609				0.00	0	0
<b>Total IVA985 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA985</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA987 On 19/03/2020 Spot Bond			7.35000	7.35000	7.35000	98.74726				0.00	0	0
<b>Total IVA987 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA987</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA990 On 09/04/2020 Spot Bond			7.35000	7.35000	7.35000	98.33663				0.00	0	0
<b>Total IVA990 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA990</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA991 On 16/04/2020 Spot Bond			7.40000	7.40000	7.40000	98.18849				0.00	0	0
<b>Total IVA991 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA991</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA992 On 23/04/2020 Spot Bond			7.40000	7.40000	7.40000	98.05186				0.00	0	0
<b>Total IVA992 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA992</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC005 On 25/11/2020 Spot Bond			10.00000	102.42200	10.00000	102.39600				0.00	0	0
<b>Total IVC005/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC005/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC034 On 30/06/2021 Spot Bond					0.00000	100.52309				0.00	0	0
<b>Total IVC034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC040 On 24/07/2021 Spot Bond			7.71500	102.23272	7.71500	102.21169				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>
IVC055 On 26/03/2020 Spot Bond					0.00000	100.70524				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.88767				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>
IVC094 On 06/12/2021 Spot Bond			8.56500	105.15597	8.56500	105.13189				0.00	0	0
<b>Total IVC094 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC094</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC097 On 29/06/2021 Spot Bond					0.00000	100.55283				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	102.17137				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	100.56172				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	101.05293				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	100.94801				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	100.55579				0.00	0	0
<b>Total IVC107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC109 On 19/05/2021 Spot Bond					0.00000	102.79541				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			8.21500	103.60952	8.21500	103.58661				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	101.44069				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	100.87525				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	102.32265				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>
IVC134 On 25/07/2020 Spot Bond					0.00000	99.86807				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	102.07793				0.00	0	0
<b>Total IVC135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC136 On 22/08/2021 Spot Bond					0.00000	102.52143				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	101.33818				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>
IVC140 On 18/10/2021 Spot Bond					0.00000	100.26351				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	101.15829				0.00	0	0
<b>Total IVC144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC145 On 06/12/2020 Spot Bond					0.00000	101.04476				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	101.11444				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	100.66630				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	101.84336				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	101.75117				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
IVC152 On 15/12/2024 Spot Bond					0.00000	101.01646				0.00	0	0
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC154 On 05/02/2021 Spot Bond					0.00000	101.68312				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	99.97865				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	103.15282				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	100.41321				0.00	0	0
<b>Total IVC158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC158</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC159 On 06/06/2023 Spot Bond					0.00000	100.56479				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	100.33187				0.00	0	0
<b>Total IVC160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC160</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC161 On 09/05/2020 Spot Bond					0.00000	101.68191				0.00	0	0
<b>Total IVC161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC162 On 21/05/2020 Spot Bond					0.00000	101.47193				0.00	0	0
<b>Total IVC162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC163 On 17/03/2022 Spot Bond					0.00000	100.85106				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IVC163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC165 On 20/09/2020 Spot Bond					0.00000	100.70246				0.00	0	0
<b>Total IVC165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC167 On 23/03/2021 Spot Bond					0.00000	100.63686				0.00	0	0
<b>Total IVC167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC167</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>
IVF407 On 07/04/2020 Spot Bond					0.00000	100.28133				0.00	0	0
<b>Total IVF407 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF407</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JAS02 On 31/01/2020 Spot Bond					0.00000	99.73653				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.88602				0.00	0	0
<b>Total JPM002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JPM002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP006 On 29/06/2021 Spot Bond					0.00000	100.54986				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			7.92000	106.15696	7.92000	106.13444				0.00	0	0
<b>Total KAP007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP009 On 24/05/2020 Spot Bond					0.00000	101.37456				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	101.02135				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	101.21571				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>
KAP013 On 24/05/2022 Spot Bond					0.00000	101.30489				0.00	0	0
<b>Total KAP013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP014 On 19/07/2024 Spot Bond					0.00000	100.02177				0.00	0	0
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP015 On 01/11/2024 Spot Bond					0.00000	101.86920				0.00	0	0
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP11 On 24/10/2022 Spot Bond					0.00000	100.54218				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	102.69283				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
KW01 On 31/10/2027 Spot Bond			9.52500	124.52313	9.52500	124.49131			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>
LBK12L On 25/02/2020 Spot Bond			9.71000	103.91509	9.71000	103.88771			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	103.05564			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>
LBK17 On 22/03/2020 Spot Bond					0.00000	100.84855			0.00	0	0
<b>Total LBK17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK18 On 22/03/2022 Spot Bond					0.00000	103.63370			0.00	0	0
<b>Total LBK18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK20 On 08/06/2022 Spot Bond			8.25000	105.36747	8.25000	105.34420			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	101.48842			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	103.16968			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			8.57000	109.45653	8.57000	109.43143			0.00	0	4,808,716,700
<b>Total LBK24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,808,716,700</b>
<b>Total For LBK24</b>									<b>0.00</b>	<b>0</b>	<b>4,808,716,700</b>
LBK26 On 23/03/2021 Spot Bond					0.00000	100.98685			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	102.49192			0.00	3,000,000,000	1,500,000,000
<b>Total LBK27 SPOT</b>									<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
<b>Total For LBK27</b>									<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
LBK28 On 15/05/2028 Spot Bond			10.17000	104.12438	10.17000	104.09601		95,598,000,000,000.00		9,400,000,000	13,700,000,000

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 LBK28 SPOT</b>									<b>15,598,000,000,000.00</b>	<b>9,400,000,000</b>	<b>13,700,000,000</b>
<b>Total For LBK28</b>									<b>15,598,000,000,000.00</b>	<b>9,400,000,000</b>	<b>13,700,000,000</b>
LBK29 On 07/06/2023 Spot Bond			8.37500	105.07155	8.37500	105.04799			117,250,000,000,000.00	14,000,000,000	7,000,000,000
<b>Total LBK29 SPOT</b>									<b>17,250,000,000,000.00</b>	<b>14,000,000,000</b>	<b>7,000,000,000</b>
<b>Total For LBK29</b>									<b>17,250,000,000,000.00</b>	<b>14,000,000,000</b>	<b>7,000,000,000</b>
LBK30 On 20/09/2021 Spot Bond					0.00000	100.72196			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	101.33727			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	101.77991			0.00	0	0
<b>Total LBK32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK33 On 07/12/2025 Spot Bond					0.00000	101.65975			0.00	0	0
<b>Total LBK33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK35 On 26/03/2024 Spot Bond					0.00000	100.87816			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>
LBK36 On 25/06/2020 Spot Bond					0.00000	100.55180			0.00	0	0
<b>Total LBK36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK37 On 25/06/2024 Spot Bond					0.00000	100.59892			0.00	0	0
<b>Total LBK37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LGL04 On 14/08/2020 Spot Bond			7.29500	105.01327	7.29500	104.99282			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	103.01569			0.00	0	0
<b>Total LGL05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LGL06 On 04/10/2022 Spot Bond			8.65000	106.70139	8.65000	106.67671			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	102.37647			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LGL08 On 28/02/2023 Spot Bond					0.00000	103.78099				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	104.72427				0.00	0	0
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	100.31131				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>
LHC13L On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total LHC13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHC14L On 17/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total LHC14U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC14U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHC15L On 05/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total LHC15U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC15U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHL26 On 13/11/2020 Spot Bond					0.00000	102.42188				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	102.13981				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	102.40247				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>
LHL29 On 05/12/2020 Spot Bond					0.00000	101.29814				0.00	0	0
<b>Total LHL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LOM02 On 30/01/2024 Spot Bond					0.00000	99.74597				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>
LOM03 On 25/11/2024 Spot Bond					0.00000	101.67580				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total LOM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LOM03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LOM04 On 25/05/2025 Spot Bond					0.00000	101.70677				0.00	0	0
<b>Total LOM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LOM04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.40943				0.00	0	0
<b>Total LRFA3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFA3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.44315				0.00	0	0
<b>Total LRFB3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFB3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.46844				0.00	0	0
<b>Total LRFC3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFC3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ13 On 27/01/2020 Spot Bond					0.00000	99.88092				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>
MAQ17 On 14/02/2020 Spot Bond					0.00000	99.53429				0.00	0	0
<b>Total MAQ171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ17 On 28/02/2020 Spot Bond					0.00000	99.26377				0.00	0	0
<b>Total MAQ173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ17 On 09/03/2020 Spot Bond					0.00000	99.06883				0.00	0	0
<b>Total MAQ176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ17 On 21/01/2020 Spot Bond					0.00000	100.06163				0.00	0	0
<b>Total MAQ178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ17 On 27/01/2020 Spot Bond					0.00000	99.88862				0.00	0	0
<b>Total MAQ179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ18 On 06/02/2020 Spot Bond					0.00000	99.70666				0.00	0	0
<b>Total MAQ180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ180</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ18 On 13/02/2020 Spot Bond					0.00000	99.57895				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total MAQ181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ18 On 14/04/2020 Spot Bond					0.00000	98.37223				0.00	0	0
<b>Total MAQ182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBC27 On 29/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MBC27U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBC27U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBC28 On 29/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MBC28U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBC28U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 27/03/2020 Spot Bond					0.00000	100.65321				0.00	0	0
<b>Total MBF055 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF055</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 28/08/2020 Spot Bond					0.00000	101.44317				0.00	0	6,000,000,000
<b>Total MBF057 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000,000</b>
<b>Total For MBF057</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000,000</b>
MBF05 On 21/05/2021 Spot Bond					0.00000	101.55187				0.00	0	0
<b>Total MBF059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF059</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF06 On 17/08/2021 Spot Bond					0.00000	101.38653				0.00	0	0
<b>Total MBF061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF061</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF06 On 07/06/2020 Spot Bond					0.00000	100.90493				0.00	0	0
<b>Total MBF062 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF062</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF06 On 07/06/2022 Spot Bond					0.00000	101.01316				0.00	0	10,000,000,000
<b>Total MBF063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For MBF063</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
MBF06 On 30/09/2020 Spot Bond					0.00000	100.46078				0.00	0	0
<b>Total MBF064 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF064</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF06 On 30/09/2022 Spot Bond					0.00000	100.43208				0.00	0	0
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03 On 11/04/2020 Spot Bond					0.00000	100.17568				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.23645				0.00	0	20,000,000,000
<b>Total MBP037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
<b>Total For MBP037</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
MBP03 On 02/11/2022 Spot Bond					0.00000	101.74074				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	101.25057				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	101.27382				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	100.17417				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	99.87663				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	99.87562				0.00	0	0
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 27/09/2021 Spot Bond					0.00000	100.54392				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	100.55066				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	101.27135				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	101.22870				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	100.54394				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.55068				0.00	0	0
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP05 On 23/08/2022 Spot Bond					0.00000	101.23824				0.00	0	0
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MIIL03 On 28/08/2023 Spot Bond					0.00000	116.17000				0.00	0	0
<b>Total MIIL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIIL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2021 Spot Bond			7.65000	106.10523	7.65000	106.08334				0.00	0	16,040,000,000
<b>Total MMIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>16,040,000,000</b>
<b>Total For MMIG02</b>										<b>0.00</b>	<b>0</b>	<b>16,040,000,000</b>
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.75218				0.00	0	0
<b>Total MMIG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 12/08/2025 Spot Bond			10.98500	10.98500	10.98500	106.24366				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			9.05000	108.84898	9.05000	108.82280				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	102.26585				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	100.80363				0.00	0	0
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MML01 On 10/12/2026 Spot Bond					0.00000	100.99197				0.00	0	0
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MML02 On 10/12/2026 Spot Bond			9.06500	102.20669	9.06500	102.18194				0.00	0	0
<b>Total MML02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MML02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MQB00 On 28/08/2023 Spot Bond					0.00000	116.27500				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.62019				0.00	3,000,000,000	3,000,000,000
<b>Total MTN06 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>
<b>Total For MTN06</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>
MTN07 On 13/07/2022 Spot Bond					0.00000	101.68743				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	100.74756				0.00	0	0
<b>Total MTN08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN09 On 11/10/2022 Spot Bond					0.00000	101.40483				0.00	0	0
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN10 On 11/10/2024 Spot Bond					0.00000	102.42721				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	101.53918				0.00	0	0
<b>Total MTN11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN12 On 04/06/2023 Spot Bond					0.00000	101.77739				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	101.16991				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>
MTN14 On 10/05/2022 Spot Bond					0.00000	101.62314				0.00	0	0
<b>Total MTN14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN15 On 10/05/2024 Spot Bond					0.00000	101.66179				0.00	0	0
<b>Total MTN15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN16 On 30/05/2022 Spot Bond					0.00000	101.13876				0.00	0	0
<b>Total MTN16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN17 On 30/05/2024 Spot Bond					0.00000	101.17128				0.00	0	5,027,500,000

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 MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,027,500,000</b>
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	<b>5,027,500,000</b>
MTN18 On 30/05/2026 Spot Bond					0.00000	101.20913				0.00	0	0
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN19 On 07/03/2025 Spot Bond					0.00000	101.00990				0.00	0	0
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN20 On 07/09/2026 Spot Bond					0.00000	101.08880				0.00	240,000,000	120,000,000
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
<b>Total For MTN20</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
MTNC2 On 10/05/2020 Spot Bond					0.00000	101.58663				0.00	0	0
<b>Total MTNC20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTNC20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTNC2 On 07/09/2020 Spot Bond					0.00000	100.92827				0.00	0	0
<b>Total MTNC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTNC21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MWA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MWA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MWA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MWA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWAR(On 22/02/2021 Spot Bond					0.00000	101.45413				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	101.43789				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>
MWAR(On 22/11/2022 Spot Bond					0.00000	101.43789				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWAR04</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	100.77983				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	100.85662				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	100.86539				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	100.78660				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	100.93300				0.00	0	0
<b>Total N6F26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6F26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6G26 On 22/03/2021 Spot Bond					0.00000	102.09345				0.00	0	0
<b>Total N6G26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6G26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N7A20 On 20/03/2020 Spot Bond					0.00000	100.68399				0.00	0	0
<b>Total N7A20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N7A20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N7B25 On 20/12/2021 Spot Bond					0.00000	100.72024				0.00	0	0
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N7B25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N7C25 On 20/03/2022 Spot Bond					0.00000	100.84707				0.00	0	0
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N7D25 On 20/03/2022 Spot Bond					0.00000	100.95470				0.00	0	0
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N7E25 On 20/03/2022 Spot Bond					0.00000	101.05351				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total N7E25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N7E25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NAM01 On 19/11/2022 Spot Bond			8.19000	101.60681	8.19000	101.58441			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			7.18500	101.61698	7.18500	101.59760			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			8.65000	103.94163	8.65000	108.93500			0.00	0	0
<b>Total NAM03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NAM04 On 01/08/2026 Spot Bond			9.98500	102.19597	9.98500	107.40864			0.00	0	0
<b>Total NAM04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBG01 On 29/04/2022 Spot Bond					0.00000	102.09924			0.00	0	0
<b>Total NBG01G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBG01G</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBG02 On 30/04/2024 Spot Bond					0.00000	101.84568			0.00	0	0
<b>Total NBG02G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBG02G</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBG03 On 30/04/2026 Spot Bond					0.00000	101.87065			0.00	0	0
<b>Total NBG03G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBG03G</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBG04 On 25/10/2022 Spot Bond					0.00000	99.87698			0.00	0	0
<b>Total NBG04G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBG04G</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBG05 On 25/10/2024 Spot Bond					0.00000	99.87485			0.00	0	0
<b>Total NBG05G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBG05G</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11 On 28/11/2020 Spot Bond			7.39000	102.56769	7.39000	102.54724			0.00	0	0
<b>Total NBK11A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK11A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK12 On 19/03/2021 Spot Bond			7.35500	105.40951	7.35500	105.38859			0.00	0	0
<b>Total NBK12A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK12 On 19/03/2021 Spot Bond			9.38000	103.19797	9.38000	103.17198			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total NBK12A/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12A/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK13/On 19/03/2024 Spot Bond			8.45000	107.72892	8.45000	107.70443			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			7.26500	103.39241	7.26500	103.37226			0.00	0	0
<b>Total NBK14A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK14A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK15/On 11/02/2022 Spot Bond			7.51500	106.29531	7.51500	106.27401			0.00	0	0
<b>Total NBK15A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK16/On 12/02/2025 Spot Bond			8.19500	109.24278	8.19500	109.21894		17,209,500,000,000.00	2,100,000,000	2,100,000,000	
<b>Total NBK16A SPOT</b>								<b>17,209,500,000,000.00</b>	<b>2,100,000,000</b>	<b>2,100,000,000</b>	
<b>Total For NBK16A</b>								<b>17,209,500,000,000.00</b>	<b>2,100,000,000</b>	<b>2,100,000,000</b>	
NBK17/On 22/04/2026 Spot Bond			8.44500	109.66819	8.44500	109.64340		101,340,000,000.00	12,000,000	1,232,000,000	
<b>Total NBK17A SPOT</b>								<b>101,340,000,000.00</b>	<b>12,000,000</b>	<b>1,232,000,000</b>	
<b>Total For NBK17A</b>								<b>101,340,000,000.00</b>	<b>12,000,000</b>	<b>1,232,000,000</b>	
NBK18/On 01/06/2020 Spot Bond			7.41000	101.91947	7.41000	101.89932		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			8.04500	104.71499	8.04500	104.69242		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			8.45000	110.69858	8.45000	110.67355		591,500,000,000.00	70,000,000	70,000,000	
<b>Total NBK20A SPOT</b>								<b>591,500,000,000.00</b>	<b>70,000,000</b>	<b>70,000,000</b>	
<b>Total For NBK20A</b>								<b>591,500,000,000.00</b>	<b>70,000,000</b>	<b>70,000,000</b>	
NBK20/On 25/06/2021 Spot Bond					0.00000	100.99120		0.00	0	0	
<b>Total NBK20B SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK20B</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK21/On 21/07/2027 Spot Bond			9.74500	104.66019	9.74500	104.63284		0.00	0	0	
<b>Total NBK21A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK21A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK22/On 19/11/2022 Spot Bond			8.03000	106.81275	8.03000	106.78965		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			9.25500	108.17971	9.25500	108.15283		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.64477				0.00	0	0
<b>Total NBK23B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK23B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK24J On 19/11/2027 Spot Bond			9.23500	111.21965	9.23500	111.19206				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	101.63260				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>
NBK25J On 17/02/2023 Spot Bond			8.35000	8.35000	8.35000	110.68401				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	104.52578				0.00	0	0
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK26J On 10/05/2023 Spot Bond			100.00000	18.71704	100.00000	18.67539				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	102.98031				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>
NBK27J On 10/05/2026 Spot Bond			9.54500	109.67449	9.54500	109.64639				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>
NBK28J On 02/08/2023 Spot Bond			7.99000	110.80840	7.99000	110.78481				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	101.92780				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>
NBK29J On 31/07/2026 Spot Bond			8.98500	112.34638	8.98500	112.31955				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>
NBK30J On 20/02/2024 Spot Bond			7.98500	109.56028	7.98500	109.53697				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	102.38903				0.00	0	0
<b>Total NBK30B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK30B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK31I On 09/11/2023 Spot Bond			7.93000	106.66252	7.93000	106.63973				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	101.55023				0.00	0	0
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK34I On 10/05/2021 Spot Bond					0.00000	102.51585				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>
NBK35I On 10/05/2023 Spot Bond					0.00000	103.27281				0.00	0	0
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK36I On 10/05/2026 Spot Bond					0.00000	106.37357				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>
NBK38I On 02/08/2021 Spot Bond					0.00000	102.87148				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>
NBK4 On 28/10/2024 Spot Bond			10.76000	10.76000	10.76000	61.43173				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	106.19044				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	101.44718				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	102.24535				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	103.51495				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.73140				0.00	0	0
<b>Total NBK44B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK44B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	102.33569				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	102.66951				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	103.33878				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	101.66257				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	102.08370				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	101.99002				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	101.54225				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	101.40499				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	101.76509				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	101.42334				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	100.32570				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
NBK5 On 01/08/2022 Spot Bond					0.00000	101.76305				0.00	4,000,000,000	2,000,000,000
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For NBKB55</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
NBK5 On 01/08/2024 Spot Bond					0.00000	101.79399				0.00	0	0
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK5 On 01/08/2026 Spot Bond					0.00000	101.81823				0.00	0	0
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK5 On 01/08/2029 Spot Bond					0.00000	102.17664				0.00	0	0
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.77815				0.00	0	0
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			9.93000	106.04217	9.93000	106.01394				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	100.77383				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			9.96500	105.29845	9.96500	105.27032				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	100.77815				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	100.78493				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.79356				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	100.75613				0.00	0	0
<b>Total NCLN94 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN94</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NDAL0 On 18/02/2021 Spot Bond					0.00000	101.41959				0.00	0	0
<b>Total NDAL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NDAL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NED10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NED11U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED11U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NED12U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED12U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED19 On 01/07/2020 Spot Bond					0.00000	101.57748			0.00	40,000,000	1,870,000,000
<b>Total NED19 SPOT</b>									<b>0.00</b>	<b>40,000,000</b>	<b>1,870,000,000</b>
<b>Total For NED19</b>									<b>0.00</b>	<b>40,000,000</b>	<b>1,870,000,000</b>
NED20 On 01/07/2020 Spot Bond			7.67000	102.18778	7.67000	102.16701		4,448,600,000,000.00	0.00	580,000,000	3,320,000,000
<b>Total NED20 SPOT</b>								<b>4,448,600,000,000.00</b>	<b>0.00</b>	<b>580,000,000</b>	<b>3,320,000,000</b>
<b>Total For NED20</b>								<b>4,448,600,000,000.00</b>	<b>0.00</b>	<b>580,000,000</b>	<b>3,320,000,000</b>
NEDT1.On 21/05/2021 Spot Bond					0.00000	107.89419			0.00	542,000,000	271,000,000
<b>Total NEDT1A SPOT</b>									<b>0.00</b>	<b>542,000,000</b>	<b>271,000,000</b>
<b>Total For NEDT1A</b>									<b>0.00</b>	<b>542,000,000</b>	<b>271,000,000</b>
NEDT1 On 26/11/2021 Spot Bond					0.00000	108.27400			0.00	80,000,000	40,000,000
<b>Total NEDT1B SPOT</b>									<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
<b>Total For NEDT1B</b>									<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
NET52 On 23/01/2020 Spot Bond					0.00000	102.03739			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	104.46656			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	105.31881			0.00	0	0
<b>Total NGL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	101.62418			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	105.01662			0.00	0	0
<b>Total NGL04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NGL05 On 26/07/2023 Spot Bond					0.00000	102.05270			0.00	0	52,000,000
<b>Total NGL05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>52,000,000</b>
<b>Total For NGL05</b>									<b>0.00</b>	<b>0</b>	<b>52,000,000</b>
NGL06 On 01/12/2023 Spot Bond					0.00000	102.74302			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	100.30358			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	105.74429			0.00	0	0
<b>Total NGLT1A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGLT1A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NGLT1/ On 20/10/2023 Spot Bond					0.00000	101.00355			0.00	0	0
<b>Total NGLT1B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGLT1B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NGT10/ On 25/03/2024 Spot Bond					0.00000	101.93845			0.00	0	0
<b>Total NGT103 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGT103</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NGT10/ On 15/01/2025 Spot Bond					0.00000	100.94413			0.00	600,000,000	300,000,000
<b>Total NGT104 SPOT</b>									<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For NGT104</b>									<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
NGT10/ On 22/05/2025 Spot Bond					0.00000	101.82076			0.00	0	0
<b>Total NGT105 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGT105</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 25/11/2020 Spot Bond			10.00000	102.42200	10.00000	102.39600			0.00	0	0
<b>Total NHM001/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM001/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 12/05/2021 Spot Bond			13.50000	102.58092	13.50000	102.54411			0.00	0	0
<b>Total NHM002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 16/04/2021 Spot Bond					0.00000	100.04434			0.00	0	0
<b>Total NHM006 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM006</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 16/04/2022 Spot Bond					0.00000	100.05076			0.00	0	0
<b>Total NHM007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NHM00 On 26/04/2020 Spot Bond					0.00000	99.85589				0.00	0	0
<b>Total NHM008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 26/04/2022 Spot Bond					0.00000	99.83456				0.00	0	0
<b>Total NHM009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 24/05/2020 Spot Bond					0.00000	101.44426				0.00	0	0
<b>Total NHM010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 24/05/2022 Spot Bond					0.00000	101.65333				0.00	0	0
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 13/06/2022 Spot Bond					0.00000	101.13221				0.00	0	0
<b>Total NHM012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 09/09/2020 Spot Bond					0.00000	101.09117				0.00	0	0
<b>Total NHM013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 20/11/2021 Spot Bond					0.00000	101.58631				0.00	40,000,000	20,000,000
<b>Total NHM014 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For NHM014</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	101.08466				0.00	0	0
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NI202 On 07/12/2033 Spot Bond			4.82000	4.82000	4.82000	202.14156				0.00	0	0
<b>Total NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NI210 On 31/03/2028 Spot Bond			4.40500	4.40500	4.40500	177.61053				0.00	0	0
<b>Total NI210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NI25 On 31/01/2025 Spot Bond			4.32500	4.32500	4.32500	130.80372				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			4.58000	4.58000	4.58000	94.01148				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>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			4.77000	4.77000	4.77000	101.81027			0.00	0	0
<b>Total NI38 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI38</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NILB11	On	31/01/2025	Spot Bond			4.43000	4.43000	4.43000	131.61998			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			4.82000	4.82000	4.82000	127.80453			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			4.54500	4.54500	4.54500	175.84467			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			5.25500	167.21792	5.25500	167.19422			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			4.73500	103.95903	4.73500	103.94579			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			7.09500	101.05058	7.09500	101.03143			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>
NN010	On	01/10/2020	Spot Bond					0.00000	100.40767			0.00	4,000,000,000	2,000,000,000
<b>Total NN010 SPOT</b>												<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For NN010</b>												<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
NN011	On	23/06/2021	Spot Bond					0.00000	100.63251			0.00	5,000,000,000	2,500,000,000
<b>Total NN011 SPOT</b>												<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
<b>Total For NN011</b>												<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
NN013	On	09/09/2020	Spot Bond					0.00000	100.91838			0.00	0	0
<b>Total NN013 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN013</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN014 On 10/09/2024 Spot Bond					0.00000	101.17177				0.00	0	0
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN015 On 20/09/2020 Spot Bond					0.00000	100.63877				0.00	0	0
<b>Total NN015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN016 On 20/03/2024 Spot Bond					0.00000	100.51701				0.00	0	0
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN019 On 11/10/2022 Spot Bond					0.00000	99.87056				0.00	0	0
<b>Total NN019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN02 On 24/07/2023 Spot Bond					0.00000	113.16009				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>
NN022 On 31/10/2025 Spot Bond					0.00000	101.30402				0.00	0	0
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN023 On 07/11/2025 Spot Bond					0.00000	101.55507				0.00	0	0
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN026 On 21/11/2025 Spot Bond					0.00000	100.00435				0.00	0	0
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN028 On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NN028U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN028U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN03 On 23/11/2023 Spot Bond					0.00000	101.36841				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	101.45413				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	100.95800				0.00	0	0
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN06 On 12/03/2026 Spot Bond					0.00000	100.99045				0.00	0	0
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN08 On 28/05/2020 Spot Bond					0.00000	105.99859				0.00	0	0
<b>Total NN08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NN09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NNF01(On 19/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NNF010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NNF010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NNF02 On 01/08/2022 Spot Bond					0.00000	102.17993				0.00	0	0
<b>Total NNF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NNF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NNF03 On 01/08/2022 Spot Bond					0.00000	102.17993				0.00	0	4,000,000,000
<b>Total NNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
<b>Total For NNF03</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
NNF04 On 05/08/2024 Spot Bond					0.00000	106.91578				0.00	0	0
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NNF05 On 21/02/2020 Spot Bond					0.00000	107.38198				0.00	0	0
<b>Total NNF05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NNF05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NNF06 On 12/09/2024 Spot Bond					0.00000	106.37466				0.00	0	0
<b>Total NNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NNF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NNF07 On 20/09/2020 Spot Bond					0.00000	107.95002				0.00	0	0
<b>Total NNF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NNF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NNF08 On 22/09/2020 Spot Bond					0.00000	107.82457				0.00	0	0
<b>Total NNF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NNF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NNF09 On 03/06/2020 Spot Bond					0.00000	104.60439				0.00	0	0
<b>Total NNF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NNF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A1 On 22/05/2020 Spot Bond			8.73000	8.73000	8.73000	102.25510				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 22/05/2020 Spot Bond					0.00000	101.44141				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	101.42814				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	101.42984				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>
NQ1A2 On 22/05/2021 Spot Bond					0.00000	101.37261				0.00	0	0
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2020 Spot Bond			7.92500	7.92500	7.92500	102.62042				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	101.42499				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	101.49509				0.00	0	0
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.45424				0.00	0	0
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2020 Spot Bond			8.12500	8.12500	8.12500	102.65226				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	101.49515				0.00	0	0
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2020 Spot Bond					0.00000	101.65821				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NRA02: On 31/10/2022 Spot Bond			7.84500	113.55001	7.84500	113.52600				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			4.40000	184.00291	4.40000	183.98102				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			10.16500	113.72949	10.16500	113.69868				0.00	0	6,800,000,000
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,800,000,000</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>6,800,000,000</b>
NRA02: On 30/11/2028 Spot Bond			100.00000	13.84316	100.00000	13.81252				0.00	0	0
<b>Total NRA028/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA028/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NSN97U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NSN97U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC19 On 27/07/2020 Spot Bond					0.00000	100.30998				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	100.26421				0.00	0	850,000,000
<b>Total NTC20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>850,000,000</b>
<b>Total For NTC20</b>										<b>0.00</b>	<b>0</b>	<b>850,000,000</b>
NTC21 On 24/03/2022 Spot Bond					0.00000	101.65613				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	101.96822				0.00	0	0
<b>Total NTC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC23 On 15/02/2023 Spot Bond					0.00000	102.27817				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	100.50840				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	101.24010				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NTC26 On 07/12/2023 Spot Bond					0.00000	101.05840				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>
NTC27 On 12/06/2023 Spot Bond					0.00000	100.90282				0.00	0	0
<b>Total NTC27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC28 On 12/12/2024 Spot Bond					0.00000	100.91032				0.00	0	0
<b>Total NTC28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OMI01 On 22/11/2022 Spot Bond					0.00000	101.46887				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>
OML04 On 19/03/2020 Spot Bond					0.00000	101.05401				0.00	0	0
<b>Total OML04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML05 On 19/03/2020 Spot Bond			7.79000	7.79000	7.79000	103.59761				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			8.65000	106.74299	8.65000	106.71816				0.00	0	1,500,000,000
<b>Total OML06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For OML06</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
OML07 On 19/03/2025 Spot Bond			10.08500	107.16563	10.08500	107.13667				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	101.70466				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			8.65000	109.08524	8.65000	109.05987				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			9.98500	109.80720	9.98500	109.77781				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>
OML11 On 11/06/2024 Spot Bond					0.00000	101.16612				0.00	1,000,000,000	2,500,000,000
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>2,500,000,000</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>2,500,000,000</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
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>
<b>Total For PBKJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBKS1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBKS1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBKX1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBKX1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBLS1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBLS1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBLT1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBLT1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBUC1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBUC1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBUJ1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBUJ1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBVJ1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBVJ1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM12 On 25/11/2020 Spot Bond			10.00000	102.42200	10.00000	102.39600			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	100.95590			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>
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>
PMM48 On 28/02/2020 Spot Bond					0.00000	101.24597			0.00	0	0
<b>Total PMM48 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM48</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM50 On 28/02/2020 Spot Bond					0.00000	101.21663			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	101.28985			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>
PMM53 On 08/10/2021 Spot Bond					0.00000	100.30126			0.00	0	0
<b>Total PMM53 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM53</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM54 On 07/05/2021 Spot Bond					0.00000	101.73219			0.00	0	0
<b>Total PMM54 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM54</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2A On 20/02/2022 Spot Bond					0.00000	101.40940			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE2A On 20/02/2022 Spot Bond					0.00000	101.46839			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	101.58634			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	101.60318			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	101.62002			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			8.17500	112.99782	8.18500	112.91711		334,931,234,467,500.00	2,976,749,998,100	1,708,509,775,500	
<b>Total R186 SPOT</b>								<b>14,931,234,467,500.00</b>	<b>976,749,998,100</b>	<b>708,509,775,500</b>	
<b>Total For R186</b>								<b>14,931,234,467,500.00</b>	<b>976,749,998,100</b>	<b>708,509,775,500</b>	
R197 On 07/12/2023 Spot Bond			3.20000	300.23031	3.20000	300.20426		64,060,528,000,000.00	20,018,915,000	36,318,306,500	
<b>Total R197 SPOT</b>								<b>14,060,528,000,000.00</b>	<b>20,018,915,000</b>	<b>36,318,306,500</b>	
<b>Total For R197</b>								<b>14,060,528,000,000.00</b>	<b>20,018,915,000</b>	<b>36,318,306,500</b>	
R202 On 07/12/2033 Spot Bond			3.82000	224.99832	3.82000	224.97507		13,985,402,000,000.00	3,661,100,000	328,455,965,600	
<b>Total R202 SPOT</b>								<b>13,985,402,000,000.00</b>	<b>3,661,100,000</b>	<b>328,455,965,600</b>	
<b>Total For R202</b>								<b>13,985,402,000,000.00</b>	<b>3,661,100,000</b>	<b>328,455,965,600</b>	
R2023 On 28/02/2023 Spot Bond			7.03500	105.03397	7.05000	104.97220		707,211,557,551,000.00	811,259,638,600	1,588,512,915,300	
<b>Total R2023 SPOT</b>								<b>17,211,557,551,000.00</b>	<b>811,259,638,600</b>	<b>588,512,915,300</b>	
<b>Total For R2023</b>								<b>17,211,557,551,000.00</b>	<b>811,259,638,600</b>	<b>588,512,915,300</b>	
R2030 On 31/01/2030 Spot Bond			9.02000	93.17045	9.02000	93.14811		654,775,130,862,000.00	1,846,427,398,100	1,072,857,331,200	
<b>Total R2030 SPOT</b>								<b>14,775,130,862,000.00</b>	<b>846,427,398,100</b>	<b>1,072,857,331,200</b>	
<b>Total For R2030</b>								<b>14,775,130,862,000.00</b>	<b>846,427,398,100</b>	<b>1,072,857,331,200</b>	
R2032 On 31/03/2032 Spot Bond			9.41000	94.23908	9.41000	94.21541		868,571,235,334,000.00	411,112,777,400	851,353,916,800	
<b>Total R2032 SPOT</b>								<b>18,571,235,334,000.00</b>	<b>411,112,777,400</b>	<b>851,353,916,800</b>	
<b>Total For R2032</b>								<b>18,571,235,334,000.00</b>	<b>411,112,777,400</b>	<b>851,353,916,800</b>	
R2035 On 28/02/2035 Spot Bond			9.77500	96.48453	9.77500	96.45909		180,349,703,910,000.00	1,041,468,000,400	1,626,347,971,100	
<b>Total R2035 SPOT</b>								<b>10,349,703,910,000.00</b>	<b>1,041,468,000,400</b>	<b>1,626,347,971,100</b>	
<b>Total For R2035</b>								<b>10,349,703,910,000.00</b>	<b>1,041,468,000,400</b>	<b>1,626,347,971,100</b>	
R2037 On 31/01/2037 Spot Bond			9.95000	88.01443	9.95000	87.99121		426,504,216,590,000.00	545,377,308,200	1,034,146,147,700	
<b>Total R2037 SPOT</b>								<b>16,504,216,590,000.00</b>	<b>545,377,308,200</b>	<b>1,034,146,147,700</b>	
<b>Total For R2037</b>								<b>16,504,216,590,000.00</b>	<b>545,377,308,200</b>	<b>1,034,146,147,700</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
R2040 On 31/01/2040 Spot Bond			10.09000	90.48753	10.09000	90.46333			543,613,175,161,000.00	351,200,512,900	1,012,980,788,300
<b>Total R2040 SPOT</b>									<b>13,613,175,161,000.00</b>	<b>351,200,512,900</b>	<b>1,012,980,788,300</b>
<b>Total For R2040</b>									<b>13,613,175,161,000.00</b>	<b>351,200,512,900</b>	<b>1,012,980,788,300</b>
R2044 On 31/01/2044 Spot Bond			10.18000	87.03734	10.18000	87.01386			590,621,188,120,000.00	549,176,934,000	1,297,035,142,500
<b>Total R2044 SPOT</b>									<b>10,621,188,120,000.00</b>	<b>549,176,934,000</b>	<b>297,035,142,500</b>
<b>Total For R2044</b>									<b>10,621,188,120,000.00</b>	<b>549,176,934,000</b>	<b>297,035,142,500</b>
R2048 On 28/02/2048 Spot Bond			10.16500	90.40074	10.16500	90.37598			901,203,143,541,000.00	383,787,815,400	1,315,102,540,900
<b>Total R2048 SPOT</b>									<b>11,203,143,541,000.00</b>	<b>383,787,815,400</b>	<b>315,102,540,900</b>
<b>Total For R2048</b>									<b>11,203,143,541,000.00</b>	<b>383,787,815,400</b>	<b>315,102,540,900</b>
R208 On 31/03/2021 Spot Bond			6.60000	102.25838	6.60000	102.24024			845,793,892,680,000.00	128,150,589,800	564,225,294,900
<b>Total R208 SPOT</b>									<b>15,793,892,680,000.00</b>	<b>128,150,589,800</b>	<b>564,225,294,900</b>
<b>Total For R208</b>									<b>15,793,892,680,000.00</b>	<b>128,150,589,800</b>	<b>564,225,294,900</b>
R209 On 31/03/2036 Spot Bond			9.79000	73.46539	9.81500	73.28839			339,174,766,740,000.00	443,225,206,000	1,245,118,950,000
<b>Total R209 SPOT</b>									<b>19,174,766,740,000.00</b>	<b>443,225,206,000</b>	<b>245,118,950,000</b>
<b>Total For R209</b>									<b>19,174,766,740,000.00</b>	<b>443,225,206,000</b>	<b>245,118,950,000</b>
R210 On 31/03/2028 Spot Bond			3.71000	186.70240	3.69500	186.88525			5,417,082,300,000.00	1,460,130,000	48,809,065,000
<b>Total R210 SPOT</b>									<b>5,417,082,300,000.00</b>	<b>1,460,130,000</b>	<b>48,809,065,000</b>
<b>Total For R210</b>									<b>5,417,082,300,000.00</b>	<b>1,460,130,000</b>	<b>48,809,065,000</b>
R212 On 31/01/2022 Spot Bond			2.99000	161.01194	3.00000	160.96746			344,105,165,000,000.00	449,533,500,000	294,916,366,500
<b>Total R212 SPOT</b>									<b>14,105,165,000,000.00</b>	<b>449,533,500,000</b>	<b>294,916,366,500</b>
<b>Total For R212</b>									<b>14,105,165,000,000.00</b>	<b>449,533,500,000</b>	<b>294,916,366,500</b>
R213 On 28/02/2031 Spot Bond			9.22000	87.54492	9.23000	87.46167			799,129,446,876,000.00	86,673,475,800	448,056,016,700
<b>Total R213 SPOT</b>									<b>19,129,446,876,000.00</b>	<b>86,673,475,800</b>	<b>448,056,016,700</b>
<b>Total For R213</b>									<b>19,129,446,876,000.00</b>	<b>86,673,475,800</b>	<b>448,056,016,700</b>
R214 On 28/02/2041 Spot Bond			10.02500	71.87338	10.02500	71.85397			445,407,331,060,000.00	144,180,282,400	609,465,776,000
<b>Total R214 SPOT</b>									<b>15,407,331,060,000.00</b>	<b>144,180,282,400</b>	<b>609,465,776,000</b>
<b>Total For R214</b>									<b>15,407,331,060,000.00</b>	<b>144,180,282,400</b>	<b>609,465,776,000</b>
RC001U On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RC001U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC001U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RC002U On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RC002U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC002U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RC003U On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RC003U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC003U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RC004L On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RC004U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC004U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RC005L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RC005U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC005U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RC006L On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RC006U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC006U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RC007L On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RC007U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC007U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RC008L On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RC008U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC008U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RC009L On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RC009U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC009U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RC010L On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RC010U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC010U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RC011L On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RC011U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC011U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RC013L On 04/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RC013U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC013U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RC014L On 27/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RC014U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC014U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RC015L On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RC015U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC015U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF02L 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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDF06  On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF07  On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF08  On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF09  On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF10  On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF11  On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF11U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF11U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF12  On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF12U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF12U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF13  On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF13U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF13U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF14  On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF14U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF14U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF15  On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF15U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF15U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF16  On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF16U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF16U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF17  On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF17U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF17U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF18U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF18U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF19I On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF19U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF19U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF26I On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF26U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF26U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.62747				0.00	0	0
<b>Total RDFB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.19528				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	100.69126				0.00	1,000,000,000	500,000,000
<b>Total RDFB10 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For RDFB10</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.38649				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	102.17129				0.00	0	1,000,000,000
<b>Total RDFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For RDFB12</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
RDFB1 On 12/03/2021 Spot Bond					0.00000	101.25884				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	100.92879				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	101.41262				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	101.69744				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.70113				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	101.85930				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	100.65141				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	100.67016				0.00	0	0
<b>Total RDFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.68966				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	100.51545				0.00	0	0
<b>Total RDFB22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2 On 22/08/2022 Spot Bond					0.00000	101.44104				0.00	0	0
<b>Total RDFB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.58655				0.00	0	0
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.25852				0.00	0	0
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC4 On 04/06/2020 Spot Bond					0.00000	101.20029				0.00	0	600,000,000
<b>Total RDFC48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For RDFC48</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
RDFC4 On 29/07/2020 Spot Bond					0.00000	99.83772				0.00	0	0
<b>Total RDFC49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC49</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC5 On 16/11/2020 Spot Bond					0.00000	101.38480				0.00	0	0
<b>Total RDFC50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
REB17I On 21/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total REB17U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REB17U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RED12 On 12/04/2021 Spot Bond					0.00000	100.25744			0.00	0	0
<b>Total RED121 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED121</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RED20I On 05/07/2020 Spot Bond					0.00000	100.54508			0.00	0	0
<b>Total RED205 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED205</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RED30 On 16/09/2021 Spot Bond					0.00000	101.08734			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>
RED50 On 05/12/2022 Spot Bond					0.00000	101.52247			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	101.58589			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>
RED60I On 09/03/2022 Spot Bond					0.00000	101.96793			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>
RED70I On 17/04/2022 Spot Bond					0.00000	100.15291			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	100.50492			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	102.86472			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>
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RES03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RES04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES35 On 25/08/2021 Spot Bond					0.00000	101.93008				0.00	0	0
<b>Total RES35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES38 On 01/08/2020 Spot Bond					0.00000	101.87205				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	100.18640				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	101.16853				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>
RES42U 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>
RES44U 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>
RES45U On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES45U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES45U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES46U On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES46U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES46U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES47U On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES47U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES47U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RW21 On 21/04/2021 Spot Bond			7.60000	105.27760	7.60000	105.25615				0.00	0	2,305,000,000
<b>Total RW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,305,000,000</b>
<b>Total For RW21</b>										<b>0.00</b>	<b>0</b>	<b>2,305,000,000</b>
RW23 On 10/12/2023 Spot Bond			8.70000	103.72036	8.70000	103.69622				0.00	0	179,077,900
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>179,077,900</b>
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	<b>179,077,900</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW28 On 10/12/2028 Spot Bond			10.85000	97.78479	10.85000	97.75656			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	102.42200	10.00000	102.39600			0.00	0	0
<b>Total SBK12/R157 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK12/R157</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK18 On 24/10/2020 Spot Bond					0.00000	100.81768			0.00	3,612,000,000	13,416,000,000
<b>Total SBK18 SPOT</b>									<b>0.00</b>	<b>3,612,000,000</b>	<b>13,416,000,000</b>
<b>Total For SBK18</b>									<b>0.00</b>	<b>3,612,000,000</b>	<b>13,416,000,000</b>
SBK21 On 28/01/2020 Spot Bond					0.00000	99.85699			0.00	0	0
<b>Total SBK21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK22 On 28/05/2020 Spot Bond					0.00000	102.34909			0.00	0	30,000,000
<b>Total SBK22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For SBK22</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
SBK23 On 28/05/2022 Spot Bond			8.90000	107.24866	8.90000	107.22301		11,820,090,000,000.00	1,328,100,000	3,408,100,000	
<b>Total SBK23 SPOT</b>								<b>11,820,090,000,000.00</b>	<b>1,328,100,000</b>	<b>3,408,100,000</b>	
<b>Total For SBK23</b>								<b>11,820,090,000,000.00</b>	<b>1,328,100,000</b>	<b>3,408,100,000</b>	
SBK24 On 19/10/2020 Spot Bond					0.00000	101.71214			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	103.22752			0.00	0	100,000,000
<b>Total SBK25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For SBK25</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
SBK26 On 25/04/2021 Spot Bond			8.50000	107.32946	8.50000	107.30504			0.00	0	320,000,000
<b>Total SBK26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>320,000,000</b>
<b>Total For SBK26</b>									<b>0.00</b>	<b>0</b>	<b>320,000,000</b>
SBN01 On 31/07/2021 Spot Bond					0.00000	99.78481			0.00	0	0
<b>Total SBN01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS18 On 23/06/2021 Spot Bond					0.00000	101.68816			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS19 On 23/06/2021 Spot Bond			7.47500	104.39819	7.47500	104.37726			2,242,500,000,000.00	300,000,000	197,000,000
<b>Total SBS19 SPOT</b>									<b>2,242,500,000,000.00</b>	<b>300,000,000</b>	<b>197,000,000</b>
<b>Total For SBS19</b>									<b>2,242,500,000,000.00</b>	<b>300,000,000</b>	<b>197,000,000</b>
SBS20 On 15/05/2026 Spot Bond			8.43500	109.63483	8.43500	109.60995			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	106.07538			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>
SBS27 On 20/02/2024 Spot Bond			7.88000	111.97407	7.88000	111.95056			0.00	0	0
<b>Total SBS27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS3 On 25/05/2026 Spot Bond			8.61500	99.29250	8.61500	99.26950			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>
SBS31 On 12/06/2027 Spot Bond			8.70500	106.87390	8.70500	106.84902			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>
SBS34 On 19/09/2024 Spot Bond			8.68500	108.77158	8.68500	108.74618			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	99.84199			0.00	0	0
<b>Total SBS36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS37 On 29/01/2020 Spot Bond			7.39000	99.85847	7.39000	99.83829			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			8.18500	103.49529	8.18500	103.47274			6,531,630,000,000.00	798,000,000	798,000,000
<b>Total SBS38 SPOT</b>									<b>6,531,630,000,000.00</b>	<b>798,000,000</b>	<b>798,000,000</b>
<b>Total For SBS38</b>									<b>6,531,630,000,000.00</b>	<b>798,000,000</b>	<b>798,000,000</b>
SBS39 On 29/01/2030 Spot Bond			9.23000	102.91423	9.23000	102.88900			0.00	0	0
<b>Total SBS39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS4 On 16/11/2021 Spot Bond			7.65000	103.14686	7.65000	103.12559			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS40 On 12/11/2020 Spot Bond					0.00000	102.09325			0.00	0	0
<b>Total SBS40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS40</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS41 On 12/11/2022 Spot Bond			7.75500	107.43788	7.75500	107.41542			0.00	0	0
<b>Total SBS41 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS41</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS42 On 12/11/2025 Spot Bond			8.40500	112.15236	8.40500	112.12700			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			8.67500	114.06546	8.67500	114.03886			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	102.24189			0.00	0	500,000,000
<b>Total SBS45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For SBS45</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
SBS46 On 15/02/2023 Spot Bond			7.76500	112.35618	7.76500	112.33293			0.00	0	0
<b>Total SBS46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS47 On 15/02/2023 Spot Bond					0.00000	103.57444			0.00	0	0
<b>Total SBS47 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS47</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS48 On 31/01/2020 Spot Bond					0.00000	99.81029			0.00	0	0
<b>Total SBS48 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS48</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS49 On 31/01/2022 Spot Bond					0.00000	100.67638			0.00	0	50,000,000
<b>Total SBS49 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For SBS49</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
SBS50 On 31/01/2022 Spot Bond			7.76000	102.89329	7.76000	102.87201			0.00	0	0
<b>Total SBS50 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS50</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS51 On 31/01/2024 Spot Bond			9.08000	9.08000	9.08000	102.04180			0.00	0	0
<b>Total SBS51 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS51</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS52 On 29/01/2030 Spot Bond					0.00000	102.96446			0.00	0	0
<b>Total SBS52 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS52</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS53 On 03/05/2027 Spot Bond					0.00000	105.13847				0.00	0	0
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS54 On 12/06/2020 Spot Bond					0.00000	101.19165				0.00	0	0
<b>Total SBS54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS54</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS55 On 12/06/2022 Spot Bond					0.00000	102.14678				0.00	0	0
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS56 On 12/06/2022 Spot Bond			7.64500	103.78798	7.64500	103.76671				0.00	0	0
<b>Total SBS56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	102.48755				0.00	0	70,000,000
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	104.31993				0.00	0	0
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS59 On 09/10/2020 Spot Bond					0.00000	100.54057				0.00	0	0
<b>Total SBS59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS60 On 18/01/2023 Spot Bond					0.00000	100.97557				0.00	0	0
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS62 On 31/01/2024 Spot Bond					0.00000	100.30162				0.00	0	0
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS63 On 31/01/2026 Spot Bond					0.00000	100.02082				0.00	0	0
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS64 On 31/01/2029 Spot Bond					0.00000	100.65021				0.00	0	0
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS65 On 15/05/2024 Spot Bond					0.00000	101.50378				0.00	0	0
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS66 On 26/06/2022 Spot Bond					0.00000	100.55119			0.00	0	70,000,000
<b>Total SBS66 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For SBS66</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
SBS67 On 26/06/2029 Spot Bond					0.00000	100.58079			0.00	0	55,000,000
<b>Total SBS67 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>55,000,000</b>
<b>Total For SBS67</b>									<b>0.00</b>	<b>0</b>	<b>55,000,000</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	101.35212			0.00	0	0
<b>Total SBS68 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS68</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS69 On 02/12/2034 Spot Bond					0.00000	101.18150			0.00	0	0
<b>Total SBS69 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS69</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI11 On 07/12/2023 Spot Bond			4.10000	291.00038	4.10000	290.96813			0.00	0	0
<b>Total SBSI11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBSI11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI14 On 07/12/2033 Spot Bond			4.77000	4.77000	4.77000	203.21452			0.00	0	0
<b>Total SBSI14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBSI14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBT101 On 31/03/2022 Spot Bond					0.00000	106.10576			0.00	0	0
<b>Total SBT101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBT102 On 30/09/2022 Spot Bond					0.00000	106.95259			0.00	40,000,000	20,000,000
<b>Total SBT102 SPOT</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For SBT102</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
SBT103 On 31/03/2024 Spot Bond					0.00000	102.66261			0.00	600,000,000	600,000,000
<b>Total SBT103 SPOT</b>									<b>0.00</b>	<b>600,000,000</b>	<b>600,000,000</b>
<b>Total For SBT103</b>									<b>0.00</b>	<b>600,000,000</b>	<b>600,000,000</b>
SBT201 On 13/02/2023 Spot Bond					0.00000	106.30212			0.00	0	0
<b>Total SBT201 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT201</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	102.22190			0.00	0	0
<b>Total SBT202 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT202</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBT203 On 03/12/2023 Spot Bond			9.10000	105.53739	9.10000	105.51173			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBT204 On 16/04/2024 Spot Bond					0.00000	100.03266				0.00	0	0
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SGI004 On 20/01/2021 Spot Bond					0.00000	100.35604				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	100.36889				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	98.03239				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	102.42200	10.00000	102.39600				0.00	0	0
<b>Total SHS11U/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS11U/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLI4 On 15/08/2021 Spot Bond					0.00000	102.90249				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>
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.61869				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	101.53107				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	101.57675				0.00	0	0
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.76141				0.00	0	0
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.66428				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.66785				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	101.67707				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>
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.58593				0.00	0	0
<b>Total SLRB5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.83201				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	101.74624				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	101.78648				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>
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.38921				0.00	0	0
<b>Total SLRC5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SNT02 On 12/04/2021 Spot Bond					0.00000	101.27658				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			8.75000	111.57013	8.75000	111.54402				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	101.92897				0.00	0	25,000,000
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000</b>
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000</b>
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.56207				0.00	0	22,000,000,000
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>22,000,000,000</b>
<b>Total For SOLB01</b>										<b>0.00</b>	<b>0</b>	<b>22,000,000,000</b>
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.79789				0.00	0	0
<b>Total SPDA10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SPDA1 On 21/08/2020 Spot Bond					0.00000	101.59334				0.00	0	0
<b>Total SPDA11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA1 On 21/08/2022 Spot Bond					0.00000	102.28228				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>
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.38368				0.00	0	0
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.43508				0.00	0	0
<b>Total SPDA8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 27/09/2023 Spot Bond					0.00000	100.60793				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	100.82785				0.00	0	0
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 18/06/2022 Spot Bond					0.00000	100.92854				0.00	0	0
<b>Total SPG006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 18/06/2024 Spot Bond					0.00000	100.79450				0.00	0	0
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 15/10/2022 Spot Bond					0.00000	100.13387				0.00	0	0
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 15/10/2024 Spot Bond					0.00000	100.13698				0.00	0	0
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPGC0 On 15/10/2020 Spot Bond					0.00000	99.81618				0.00	0	0
<b>Total SPGC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPGC01</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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total SS048U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS048U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SS049L On 24/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total SS049U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS049U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total SS051U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS051U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total SS052U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS052U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA06 On 16/04/2020 Spot Bond			7.49000	102.24656	7.49000	102.22595			0.00	0	0
<b>Total SSA06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 31/03/2021 Spot Bond			7.71500	101.01122	7.71500	100.99033			0.00	0	0
<b>Total SSN004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 31/03/2021 Spot Bond			7.71500	101.01122	7.71500	100.99033			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			4.98500	4.98500	4.98500	126.82221			0.00	0	0
<b>Total SSN011 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN011</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01 On 21/12/2026 Spot Bond			9.68500	104.93880	9.68500	104.91168			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			11.10000	76.96442	11.10000	76.94146			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN02: On 07/12/2023 Spot Bond					0.00000	101.19036			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	100.83260			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	101.20855			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	101.55030			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	101.28764			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	99.87333			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	100.18855			0.00	0	0
<b>Total SSN040 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN040</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 13/10/2023 Spot Bond			8.45000	106.89983	8.45000	106.87566			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			4.67000	103.24291	4.67000	103.22996			0.00	0	0
<b>Total SSN043 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN043</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 09/02/2027 Spot Bond					0.00000	100.17358			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	99.74749			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	100.24104			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN05( On 08/12/2023 Spot Bond			4.23000	4.23000	4.23000	289.66241			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	100.54303			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	99.98560			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			6.19700	103.59654	6.19700	103.57926			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	99.86568			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	101.83229			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	100.32381			0.00	0	0
<b>Total SSN060 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN060</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06( On 31/03/2028 Spot Bond			4.91500	4.91500	4.91500	171.27407			0.00	0	0
<b>Total SSN061 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN061</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06( On 31/01/2025 Spot Bond			4.37000	4.37000	4.37000	130.52779			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			4.77000	4.77000	4.77000	101.81027			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN06: On 31/03/2029 Spot Bond			4.57000	4.57000	4.57000	94.08797			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			4.87500	4.87500	4.87500	171.76155			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	101.30167			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	101.28554			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	101.24588			0.00	0	0
<b>Total SSN070 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN070</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 15/06/2023 Spot Bond					0.00000	100.84586			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	100.83260			0.00	0	0
<b>Total SSN074 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN074</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total SSN075 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN075</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total SSN076 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN076</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 19/06/2023 Spot Bond					0.00000	100.79531			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	100.19140			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN079 On 31/07/2021 Spot Bond					0.00000	97.86700				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>
SSN080 On 16/08/2020 Spot Bond					0.00000	99.85637				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>
SSN081 On 27/08/2024 Spot Bond					0.00000	101.34638				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>
SSN082 On 12/09/2025 Spot Bond					0.00000	101.00654				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>
SSN083 On 05/11/2023 Spot Bond					0.00000	101.84071				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>
SSN084 On 07/12/2033 Spot Bond			4.69500	4.69500	4.69500	204.83694				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>
SSN085 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>
SSN086 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN087 On 10/04/2020 Spot Bond					0.00000	100.22947				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>
SSN088 On 04/09/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN088 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN088</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN089 On 21/12/2026 Spot Bond					0.00000	99.35053				0.00	0	0
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN090 On 19/09/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN090 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN090</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN09 On 11/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN091 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN091</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN09 On 02/11/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN09 On 31/01/2030 Spot Bond					0.00000	101.65880				0.00	0	0
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SZ25 On 30/09/2025 Spot Bond			9.20500	101.88715	9.20500	101.86210				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>
T13A11 On 21/08/2020 Spot Bond					0.00000	101.47337				0.00	0	0
<b>Total T13A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A12 On 21/08/2020 Spot Bond			7.59500	105.93492	7.59500	105.91347				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	101.45154				0.00	0	0
<b>Total T13A15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A16 On 21/08/2020 Spot Bond			7.69500	105.76104	7.69500	105.73935				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	101.45346				0.00	0	0
<b>Total T13A19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A20 On 21/08/2020 Spot Bond			7.64500	105.23334	7.64500	105.21188				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	101.45145				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>
T14A11 On 21/11/2021 Spot Bond					0.00000	101.43670				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T14A12 On 21/11/2021 Spot Bond			8.55000	102.53376	8.55000	102.51017				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>
T14A13 On 21/11/2021 Spot Bond					0.00000	101.32888				0.00	0	0
<b>Total T14A13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T14A13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T15OM On 21/11/2020 Spot Bond					0.00000	101.29401				0.00	0	0
<b>Total T15OM4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T15OM4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T16OM On 21/08/2020 Spot Bond					0.00000	101.29329				0.00	0	0
<b>Total T16OM1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T16OM1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS13€ On 06/07/2020 Spot Bond					0.00000	100.63385				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>
TFS142 On 28/10/2021 Spot Bond					0.00000	99.83855				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	100.78445				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	100.73489				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	100.34863				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	100.96020				0.00	0	0
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS14€ On 31/10/2021 Spot Bond					0.00000	99.79128				0.00	0	0
<b>Total TFS149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS151 On 30/11/2020 Spot Bond					0.00000	101.09386				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS153 On 06/07/2021 Spot Bond					0.00000	100.48889				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	100.60293				0.00	0	0
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS155 On 03/09/2021 Spot Bond					0.00000	101.08882				0.00	0	0
<b>Total TFS155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS156 On 03/09/2023 Spot Bond					0.00000	101.26928				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	101.40223				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	100.71151				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	100.70469				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>
TFS160 On 25/04/2020 Spot Bond					0.00000	99.94178				0.00	0	0
<b>Total TFS160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS160</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS161 On 27/05/2022 Spot Bond					0.00000	101.18665				0.00	0	0
<b>Total TFS161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS162 On 27/05/2024 Spot Bond					0.00000	101.20902				0.00	0	0
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS163 On 22/10/2022 Spot Bond					0.00000	100.02923				0.00	0	0
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS164 On 22/10/2024 Spot Bond					0.00000	99.97938				0.00	0	0
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A: 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>
TH13A: On 21/08/2020 Spot Bond					0.00000	101.52156			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			7.79500	104.73892	7.79500	104.71716			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	101.79014			0.00	0	0
<b>Total TH13A7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A: On 21/08/2020 Spot Bond			7.68500	105.10339	7.68500	105.08185			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	101.51152			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	101.51318			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	101.56128			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	101.50916			0.00	0	0
<b>Total TH13B4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B: On 21/08/2020 Spot Bond					0.00000	101.50655			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	101.62760			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	101.64086			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13C: On 21/08/2020 Spot Bond					0.00000	101.64417				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	101.67732				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	101.71875				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	102.17391				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	102.17391				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	102.22351				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	102.19871				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	102.20698				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 21/11/2021 Spot Bond					0.00000	101.45992				0.00	0	0
<b>Total TH14A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2021 Spot Bond			7.44500	106.16029	7.44500	106.13897				0.00	0	0
<b>Total TH14A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2021 Spot Bond					0.00000	102.48283				0.00	0	0
<b>Total TH14A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2021 Spot Bond			7.60500	104.50204	7.60500	104.48061				0.00	0	0
<b>Total TH14A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH14B On 21/11/2021 Spot Bond					0.00000	101.56103				0.00	0	0
<b>Total TH14B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.84833				0.00	0	0
<b>Total TH14B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14B3 On 21/11/2021 Spot Bond					0.00000	101.49142				0.00	0	0
<b>Total TH14B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C On 21/11/2021 Spot Bond					0.00000	102.48227				0.00	0	0
<b>Total TH14C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C2 On 21/11/2021 Spot Bond					0.00000	102.61982				0.00	0	0
<b>Total TH14C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C3 On 21/11/2021 Spot Bond					0.00000	101.59086				0.00	0	0
<b>Total TH14C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14D On 21/11/2021 Spot Bond					0.00000	102.14015				0.00	0	0
<b>Total TH14D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14D2 On 21/11/2021 Spot Bond					0.00000	104.22630				0.00	0	0
<b>Total TH14D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14D3 On 21/11/2021 Spot Bond					0.00000	103.70157				0.00	0	0
<b>Total TH14D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A On 21/11/2020 Spot Bond					0.00000	101.38690				0.00	0	0
<b>Total TH15A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A2 On 21/11/2022 Spot Bond					0.00000	101.42019				0.00	0	0
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.61951				0.00	0	0
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH15A: On 21/11/2020 Spot Bond					0.00000	101.57066			0.00	0	0
<b>Total TH15A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A: On 21/11/2022 Spot Bond					0.00000	101.25975			0.00	0	0
<b>Total TH15A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A: On 21/11/2020 Spot Bond					0.00000	101.36368			0.00	0	0
<b>Total TH15A7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A: On 21/11/2022 Spot Bond					0.00000	101.38037			0.00	0	0
<b>Total TH15A8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH15B: On 21/11/2022 Spot Bond					0.00000	101.45668			0.00	0	0
<b>Total TH15B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH15B: On 21/11/2022 Spot Bond					0.00000	101.44341			0.00	0	0
<b>Total TH15B2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15B2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH15B: On 21/11/2022 Spot Bond					0.00000	102.05733			0.00	0	0
<b>Total TH15B3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15B3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH15C: On 21/11/2022 Spot Bond					0.00000	101.53461			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	102.01047			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	101.49482			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	103.82181			0.00	0	0
<b>Total TH15D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH15D: On 21/11/2022 Spot Bond					0.00000	102.53552			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH15D: On 21/11/2022 Spot Bond					0.00000	101.84770			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>
TH16A: On 21/08/2022 Spot Bond					0.00000	101.35547			0.00	0	0
<b>Total TH16A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH16A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH16A: On 21/08/2024 Spot Bond					0.00000	101.38699			0.00	0	0
<b>Total TH16A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH16A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH16A: On 21/08/2024 Spot Bond			8.49000	103.54078	8.49000	103.51739			0.00	0	0
<b>Total TH16A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH16A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH16B: On 21/08/2024 Spot Bond					0.00000	101.42681			0.00	0	0
<b>Total TH16B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH16B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH16C: On 21/08/2024 Spot Bond					0.00000	101.47822			0.00	0	0
<b>Total TH16C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH16C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH16D: On 21/08/2024 Spot Bond					0.00000	101.83441			0.00	0	0
<b>Total TH16D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH16D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TL20 On 22/02/2020 Spot Bond			7.43500	7.43500	7.43500	105.29658		2,676,600,000,000.00	360,000,000	180,000,000	
<b>Total TL20 SPOT</b>								<b>2,676,600,000,000.00</b>	<b>360,000,000</b>	<b>180,000,000</b>	
<b>Total For TL20</b>								<b>2,676,600,000,000.00</b>	<b>360,000,000</b>	<b>180,000,000</b>	
TL20/R: On 22/02/2020 Spot Bond			100.00000	92.17172	100.00000	97.45592		0.00	0	0	
TL20/R: On 25/11/2020 Spot Bond			10.00000	102.42200	10.00000	102.39600		0.00	0	0	
<b>Total TL20/R207 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TL20/R207</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total TL21U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TL21U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TL22 On 04/03/2021 Spot Bond					0.00000	101.09329		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	101.10174		0.00	0	0	
<b>Total TL23 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 TL23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL24 On 05/09/2022 Spot Bond			8.24000	105.28563	8.24000	105.26227				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			8.75000	106.72224	8.75000	106.69715				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	102.36918				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	101.02005				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			9.26500	102.31702	9.26500	102.29170				0.00	0	1,100,000,000
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
TL29 On 24/04/2025 Spot Bond					0.00000	99.93259				0.00	0	0
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL30 On 10/06/2024 Spot Bond					0.00000	100.95903				0.00	0	0
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL31 On 10/06/2026 Spot Bond					0.00000	100.98290				0.00	0	0
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL32 On 09/02/2027 Spot Bond					0.00000	101.00808				0.00	0	100,000,000,000
<b>Total TL32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000,000</b>
<b>Total For TL32</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000,000</b>
TLC08 On 27/03/2020 Spot Bond					0.00000	100.53387				0.00	0	0
<b>Total TLC08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TLC08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TLC09 On 17/09/2020 Spot Bond					0.00000	100.74213				0.00	0	0
<b>Total TLC09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TLC09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TN20 On 17/09/2020 Spot Bond			7.58000	105.46441	7.58000	105.44286				0.00	0	10,065,400,000
<b>Total TN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,065,400,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For TN20</b>									<b>0.00</b>	<b>0</b>	<b>10,065,400,000</b>
TN20/R On 17/09/2020 Spot Bond			100.00000	66.71952	100.00000	66.57105			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	42.44351	100.00000	42.34905			0.00	0	0
<b>Total TN21U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN21U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN23 On 06/11/2023 Spot Bond			8.41000	109.87613	8.41000	109.85127			0.00	0	16,693,221,300
<b>Total TN23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>16,693,221,300</b>
<b>Total For TN23</b>									<b>0.00</b>	<b>0</b>	<b>16,693,221,300</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	16.95282	100.00000	16.91509			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			9.62500	103.48287	9.62500	103.45645		371,525,000,000.00		38,600,000	33,021,294,200
<b>Total TN25 SPOT</b>								<b>371,525,000,000.00</b>		<b>38,600,000</b>	<b>33,021,294,200</b>
<b>Total For TN25</b>								<b>371,525,000,000.00</b>		<b>38,600,000</b>	<b>33,021,294,200</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	14.38100	100.00000	14.34935			0.00	0	0
<b>Total TN25/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN25/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN27 On 14/11/2027 Spot Bond			9.78500	96.90647	9.78500	96.88104			0.00	0	3,700,000,000
<b>Total TN27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,700,000,000</b>
<b>Total For TN27</b>									<b>0.00</b>	<b>0</b>	<b>3,700,000,000</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	10.54061	100.00000	10.51715			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			10.62000	102.22202	10.62000	102.19312		622,332,000,000.00		58,600,000	6,900,000,000
<b>Total TN30 SPOT</b>								<b>622,332,000,000.00</b>		<b>58,600,000</b>	<b>6,900,000,000</b>
<b>Total For TN30</b>								<b>622,332,000,000.00</b>		<b>58,600,000</b>	<b>6,900,000,000</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	120.75089	8.00000	120.72501			0.00	0	0
<b>Total TN30/R2030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN30/R2030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN40 On 09/10/2040 Spot Bond			11.68500	95.80633	11.68500	95.77660			0.00	0	3,500,000,000
<b>Total TN40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,500,000,000</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 TN40</b>										<b>0.00</b>	<b>0</b>	<b>3,500,000,000</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	103.04957	10.75000	103.02008				0.00	0	0
<b>Total TN40/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN40/R214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 25/11/2020 Spot Bond			10.00000	102.42200	10.00000	102.39600				0.00	0	0
<b>Total TPDA01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA01/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 30/11/2020 Spot Bond			7.75500	102.78563	7.75500	102.76415				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			7.94500	102.47463	7.94500	102.45282				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			7.74500	7.74500	7.74500	102.64420				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	100.89894				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	100.92259				0.00	0	0
<b>Total TRA2B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2C On 14/12/2020 Spot Bond					0.00000	102.30441				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	101.05964				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	101.30469				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	101.30469				0.00	0	0
<b>Total TRA2D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A On 14/11/2020 Spot Bond					0.00000	101.56182				0.00	0	0
<b>Total TRA3A2 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 TRA3A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.60269				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			8.16000	103.83679	8.16000	103.81398				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	101.55256				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	101.58787				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	101.86927				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	101.83041				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	100.16922				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	100.18192				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	100.18772				0.00	0	0
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A: On 13/04/2024 Spot Bond			8.45000	104.36767	8.45000	105.20417				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>
TRA4A: On 13/10/2020 Spot Bond					0.00000	100.16920				0.00	0	0
<b>Total TRA4A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.18192				0.00	0	0
<b>Total TRA4A6 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 TRA4A6</b>										0.00	0	0
TRA4A On 13/04/2024 Spot Bond					0.00000	100.18772				0.00	0	0
<b>Total TRA4A7 SPOT</b>										0.00	0	0
<b>Total For TRA4A7</b>										0.00	0	0
TRA4A On 13/04/2024 Spot Bond			8.62000	102.17099	8.62000	102.33264				0.00	0	0
<b>Total TRA4A8 SPOT</b>										0.00	0	0
<b>Total For TRA4A8</b>										0.00	0	0
TRA4B On 13/04/2024 Spot Bond					0.00000	100.21014				0.00	0	0
<b>Total TRA4B1 SPOT</b>										0.00	0	0
<b>Total For TRA4B1</b>										0.00	0	0
TRA4B On 13/04/2024 Spot Bond					0.00000	100.21014				0.00	0	0
<b>Total TRA4B2 SPOT</b>										0.00	0	0
<b>Total For TRA4B2</b>										0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRQ11U SPOT</b>										0.00	0	0
<b>Total For TRQ11U</b>										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRQ12U SPOT</b>										0.00	0	0
<b>Total For TRQ12U</b>										0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRQ13U SPOT</b>										0.00	0	0
<b>Total For TRQ13U</b>										0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRQ14U SPOT</b>										0.00	0	0
<b>Total For TRQ14U</b>										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TSE03U SPOT</b>										0.00	0	0
<b>Total For TSE03U</b>										0.00	0	0
TSP22 On 19/03/2020 Spot Bond					0.00000	98.25402				0.00	0	0
<b>Total TSP228 SPOT</b>										0.00	0	0
<b>Total For TSP228</b>										0.00	0	0
TSP23 On 09/04/2020 Spot Bond					0.00000	98.33050				0.00	0	0
<b>Total TSP230 SPOT</b>										0.00	0	0
<b>Total For TSP230</b>										0.00	0	0
TSP23 On 07/05/2020 Spot Bond					0.00000	97.73627				0.00	0	0
<b>Total TSP232 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 TSP232</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP232 On 09/07/2020 Spot Bond					0.00000	96.54117				0.00	0	0
<b>Total TSP233 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP233</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP233 On 13/02/2020 Spot Bond					0.00000	99.53829				0.00	0	0
<b>Total TSP234 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP234</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP234 On 13/08/2020 Spot Bond					0.00000	99.06721				0.00	0	0
<b>Total TSP235 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP235</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP235 On 12/03/2020 Spot Bond					0.00000	98.98815				0.00	0	0
<b>Total TSP236 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP236</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP236 On 09/04/2020 Spot Bond					0.00000	98.42759				0.00	0	0
<b>Total TSP237 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP237</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP237 On 08/10/2020 Spot Bond					0.00000	94.76351				0.00	0	0
<b>Total TSP238 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP238</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP238 On 14/05/2020 Spot Bond					0.00000	97.72559				0.00	0	0
<b>Total TSP239 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP239</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP239 On 12/11/2020 Spot Bond					0.00000	93.99655				0.00	0	0
<b>Total TSP240 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP240</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TU1A11 On 31/01/2025 Spot Bond					0.00000	102.02998				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	102.42859				0.00	0	0
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TU1D11 On 31/01/2025 Spot Bond					0.00000	103.54897				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	99.86080				0.00	0	0
<b>Total TUHF01 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 TUHF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC31 On 20/01/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TWC317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC31 On 27/01/2020 Spot Bond					0.00000	101.76976				0.00	0	0
<b>Total TWC318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC31 On 29/01/2020 Spot Bond					0.00000	101.64454				0.00	0	0
<b>Total TWC319 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC319</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC32 On 13/02/2020 Spot Bond					0.00000	101.37244				0.00	0	0
<b>Total TWC320 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC320</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC32 On 24/02/2020 Spot Bond					0.00000	101.11540				0.00	0	0
<b>Total TWC321 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC321</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC32 On 28/02/2020 Spot Bond					0.00000	101.05535				0.00	0	0
<b>Total TWC322 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC322</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC32 On 04/03/2020 Spot Bond					0.00000	100.95842				0.00	0	0
<b>Total TWC323 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC323</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC32 On 06/04/2020 Spot Bond					0.00000	100.27847				0.00	0	0
<b>Total TWC324 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC324</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC32 On 09/04/2020 Spot Bond					0.00000	100.21879				0.00	0	0
<b>Total TWC325 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC325</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC32 On 20/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TWC326 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC326</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			7.92500	107.05017	7.92500	107.02731				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			10.08500	109.66862	10.08500	109.63897				0.00	0	0
<b>Total UG26 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 UG26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA11 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>
VCJA21 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>
VCJA31 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>
VCJA41 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>
VCJA51 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>
VCJA61 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>
VCJA71 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>
VCJA81 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>
VCJA91 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA9U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA9U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB11 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>
VCJB21 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB31 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For VCJB3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB4I 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>
VCJB5I 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>
VCJB6I 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>
VCJB7I 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>
VCJB8I 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>
VCJB9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB9U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB9U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA1I 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>
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For VCPA6U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPA7U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA7U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPA8U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA8U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPA9U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA9U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPB1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPB2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPB3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPB4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPB5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPB6U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB6U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPB7U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB7U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPB8U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB8U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPB9U 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 VCPB9U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			835,000,000,000,000.00	28,350,000,000	28,350,000,000	
<b>Total VJA11U SPOT</b>									<b>15,000,000,000,000.00</b>	<b>28,350,000,000</b>	<b>28,350,000,000</b>	
<b>Total For VJA11U</b>									<b>15,000,000,000,000.00</b>	<b>28,350,000,000</b>	<b>28,350,000,000</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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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
<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>
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			165,000,000,000,000.00	1,650,000,000	1,650,000,000	
<b>Total VJB11U SPOT</b>									<b>165,000,000,000,000.00</b>	<b>1,650,000,000</b>	<b>1,650,000,000</b>	
<b>Total For VJB11U</b>									<b>165,000,000,000,000.00</b>	<b>1,650,000,000</b>	<b>1,650,000,000</b>	
VKE07 On 08/06/2020 Spot Bond					0.00000	101.00403				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	100.52353				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	100.30830				0.00	0	0
<b>Total VKE10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE11 On 20/04/2023 Spot Bond					0.00000	100.02214				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	102.16295				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	101.71611				0.00	0	0
<b>Total VKE13 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 VKE13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE14 On 27/08/2023 Spot Bond					0.00000	101.43839			0.00	0	0
<b>Total VKE14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPA03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPA04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPA05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPA06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPA07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPA08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPA09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPA10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000		867,500,000,000,000.00	108,675,000,000	108,675,000,000	
<b>Total VPA11U SPOT</b>								<b>867,500,000,000,000.00</b>	<b>108,675,000,000</b>	<b>108,675,000,000</b>	
<b>Total For VPA11U</b>								<b>867,500,000,000,000.00</b>	<b>108,675,000,000</b>	<b>108,675,000,000</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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPB10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000		632,500,000,000,000.00	6,325,000,000	6,325,000,000	
<b>Total VPB11U SPOT</b>								<b>12,500,000,000,000.00</b>	<b>6,325,000,000</b>	<b>6,325,000,000</b>	
<b>Total For VPB11U</b>								<b>12,500,000,000,000.00</b>	<b>6,325,000,000</b>	<b>6,325,000,000</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>
VR857L On 10/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VR857U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR857U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VR859L On 20/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VR859U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR859U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VR860L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VR860U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR860U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VR861L On 09/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VR861U 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 VR861U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR862L On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR862U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR862U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR863L On 06/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR863U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR863U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR864L On 20/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR864U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR864U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL01 On 10/10/2020 Spot Bond					0.00000	100.60589				0.00	0	670,000,000
<b>Total WHL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>670,000,000</b>
<b>Total For WHL01</b>										<b>0.00</b>	<b>0</b>	<b>670,000,000</b>
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL02 On 02/10/2021 Spot Bond					0.00000	100.82436				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	101.52200				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>
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL06U 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 WHL06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total WRS2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WRS2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WSP4 On 28/05/2020 Spot Bond			6.68500	102.12456	6.68500	102.10630			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			6.97000	103.91467	6.97000	103.89512			0.00	0	0
<b>Total WSP5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WSP5/f On 28/05/2021 Spot Bond			100.00000	40.65087	100.00000	40.56041			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>
<b>Total for SPOT</b>									<b>1.05e+017</b>	<b>1,026,438,383,400</b>	<b>363,460,679,921</b>
<b>Total for SPOT :</b>									<b>1.05e+017</b>	<b>026,438,383,400</b>	<b>363,460,679,921</b>
<b>Total Futures</b>									<b>1.05e+017</b>	<b>026,438,389,444</b>	<b>363,461,613,696</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>	<b>276,098</b>
<b>Grand Total:</b>									<b>1.05e+017</b>	<b>026,438,389,444</b>	<b>363,461,889,794</b>