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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 06/02/2020

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			10.82500	79.66973	10.84139	79.57444			0.00	0	0
ES33 On 07/05/2020 Bond Future			10.96183	77.18360	10.96326	77.17545			0.00	0	350
ES33 On 06/08/2020 Bond Future			11.08401	78.58241	11.08549	78.57412			0.00	0	0
ES33 On 05/11/2020 Bond Future			11.21331	76.17748	11.21486	76.16898			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			11.12500	81.04071	11.13130	80.99853			0.00	0	0
ES42 On 07/05/2020 Bond Future			11.25896	78.09314	11.24994	78.15235			0.00	0	4,919
ES42 On 06/08/2020 Bond Future			11.37662	79.50853	11.36726	79.56890			0.00	0	0
ES42 On 05/11/2020 Bond Future			11.49968	76.64789	11.48999	76.70923			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			135.56562	135.56562	135.47933	135.47933			274,791,511.74	2,027	0
I2025 On 07/05/2020 Bond Future			137.97222	137.97222	137.88447	137.88447			0.00	0	4,213
I2025 On 06/08/2020 Bond Future			139.00600	139.00600	138.91672	138.91672			0.00	0	0
I2025 On 05/11/2020 Bond Future			141.49096	141.49096	141.39990	141.39990			0.00	0	0

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	Bond Future			142.42544	142.42544	142.33232	142.33232			0.00	0	0
<b>Total I2025 Future</b>												<b>274,791,511.74</b>	<b>2,027</b>	<b>4,213</b>
<b>Total For I2025</b>												<b>274,791,511.74</b>	<b>2,027</b>	<b>4,213</b>
I2029	On	06/02/2020	Bond Future			100.56392	100.56392	100.52878	100.52878			197,205,847.12	1,961	0
I2029	On	07/05/2020	Bond Future			101.11618	101.11618	101.20542	101.20542			0.00	0	3,765
I2029	On	06/08/2020	Bond Future			102.97321	102.97321	103.06410	103.06410			0.00	0	0
I2029	On	05/11/2020	Bond Future			103.67573	103.67573	103.76818	103.76818			0.00	0	0
<b>Total I2029 Future</b>												<b>197,205,847.12</b>	<b>1,961</b>	<b>3,765</b>
<b>Total For I2029</b>												<b>197,205,847.12</b>	<b>1,961</b>	<b>3,765</b>
I2033	On	06/02/2020	Bond Future			100.46878	100.46878	100.47434	100.47434			49,229,702.20	490	0
I2033	On	07/05/2020	Bond Future			101.06703	101.06703	101.07269	101.07269			0.00	0	6,960
I2033	On	06/08/2020	Bond Future			102.92312	102.92312	102.92896	102.92896			0.00	0	0
I2033	On	05/11/2020	Bond Future			103.54669	103.54669	103.55261	103.55261			0.00	0	0
<b>Total I2033 Future</b>												<b>49,229,702.20</b>	<b>490</b>	<b>6,960</b>
<b>Total For I2033</b>												<b>49,229,702.20</b>	<b>490</b>	<b>6,960</b>
I2038	On	06/02/2020	Bond Future			114.95950	114.95950	114.88465	114.88465			646,532,228.00	5,624	0
I2038	On	07/05/2020	Bond Future			117.00027	117.00027	116.92423	116.92423			0.00	0	10,867
I2038	On	06/08/2020	Bond Future			117.46151	117.46151	117.38403	117.38403			0.00	0	0
I2038	On	05/11/2020	Bond Future			119.56123	119.56123	119.48213	119.48213			0.00	0	0
<b>Total I2038 Future</b>												<b>646,532,228.00</b>	<b>5,624</b>	<b>10,867</b>
<b>Total For I2038</b>												<b>646,532,228.00</b>	<b>5,624</b>	<b>10,867</b>
I2046	On	06/02/2020	Bond Future			106.80354	106.80354	106.99794	106.99794			997,865,474.22	9,343	0
I2046	On	07/05/2020	Bond Future			106.95845	106.95845	107.15625	107.15625			0.00	0	14,000
I2046	On	06/08/2020	Bond Future			108.92285	108.92285	109.12437	109.12437			0.00	0	0
I2046	On	05/11/2020	Bond Future			109.08123	109.08123	109.28610	109.28610			0.00	0	0
<b>Total I2046 Future</b>												<b>997,865,474.22</b>	<b>9,343</b>	<b>14,000</b>
<b>Total For I2046</b>												<b>997,865,474.22</b>	<b>9,343</b>	<b>14,000</b>
I2050	On	06/02/2020	Bond Future			108.82953	108.82953	109.04810	109.04810			720,016,170.48	6,616	0
I2050	On	07/05/2020	Bond Future			110.76146	110.76146	110.98417	110.98417			0.00	0	11,773
I2050	On	06/08/2020	Bond Future			110.92263	110.92263	111.14946	111.14946			0.00	0	0
I2050	On	05/11/2020	Bond Future			112.90552	112.90552	113.13620	113.13620			0.00	0	0
<b>Total I2050 Future</b>												<b>720,016,170.48</b>	<b>6,616</b>	<b>11,773</b>
<b>Total For I2050</b>												<b>720,016,170.48</b>	<b>6,616</b>	<b>11,773</b>
R186	On	06/02/2020	Bond Future			7.89500	115.06519	7.90548	115.00587		5.50	4,794,881,532.49	41,671	0
R186	On	07/05/2020	Bond Future			7.94612	117.02158	7.94661	117.01890		5.63	367,798,825.94	3,143	83,600
R186	On	06/08/2020	Bond Future			7.98186	113.83857	7.98236	113.83592		5.74	0.00	0	1,870
R186	On	05/11/2020	Bond Future			8.02171	115.84696	8.02227	115.84410		5.44	0.00	0	0
<b>Total R186 Future</b>												<b>5,162,680,358.43</b>	<b>44,814</b>	<b>85,470</b>

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			3,627.97000	3.62797	3,687,290	6.02	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Put			0.00000	0.00000	0,000	6.02	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Call			3,682.24000	3.68224	3,741,560	6.03	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Put			0.00000	0.00000	0,000	6.03	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Call			3,573.67000	3.57367	3,632,990	6.00	0.00	0	0
R186	On	06/02/2020	Bond Future	8.11	Call			1,149.91000	1.14991	1,209,210	5.58	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Put			0.00000	0.00000	0,000	6.00	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Call			5,983.64000	5.98364	6,042,960	6.47	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Put			0.00000	0.00000	0,000	6.47	0.00	0	0
R186	On	06/02/2020	Bond Future	8.50	Call			3,301.63000	3.30163	3,360,950	5.95	0.00	0	0
R186	On	06/02/2020	Bond Future	8.50	Put			0.00000	0.00000	0,000	5.95	0.00	0	0
R186	On	06/02/2020	Bond Future	8.11	Put			0.02000	0.00002	0,000	5.58	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Call			3,360.41000	3.36041	3,357,320	6.02	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Put			381.79000	0.38179	376,020	6.02	0.00	0	23,230
R186	On	07/05/2020	Bond Future	7.90	Call			1,186.80000	1.18680	1,180,950	5.59	0.00	0	0
R186	On	07/05/2020	Bond Future	7.90	Put			1,442.35000	1.44235	1,433,820	5.59	0.00	0	2,500
R186	On	07/05/2020	Bond Future	7.60	Put			2,467.30000	2.46730	2,459,490	5.45	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			549.20000	0.54920	544,070	5.45	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.28	Put			637.04000	0.63704	629,870	5.82	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Call			2,443.66000	2.44366	2,439,170	5.82	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.93	Call			5,358.87000	5.35887	5,358,350	6.47	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			134.77000	0.13477	131,570	6.47	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.08	Call			1,722.53000	1.72253	1,717,060	5.68	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			995.24000	0.99524	987,090	5.68	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			1,755.84000	1.75584	1,750,400	5.69	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			974.26000	0.97426	966,140	5.69	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			1,689.78000	1.68978	1,684,270	5.68	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			1,016.80000	1.01680	1,008,610	5.68	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Call			2,661.22000	2.66122	2,657,970	5.87	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Put			1,256.52000	1.25652	1,250,620	5.87	0.00	0	3,150
R186	On	06/08/2020	Bond Future	8.37	Call			3,084.29000	3.08429	3,081,330	5.97	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put			1,057.02000	1.05702	1,051,410	5.97	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call			3,120.67000	3.12067	3,117,730	5.97	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put			1,041.72000	1.04172	1,036,130	5.97	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call			3,048.09000	3.04809	3,045,090	5.96	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put			1,072.53000	1.07253	1,066,880	5.96	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Put			1,522.36000	1.52236	1,517,360	5.62	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call			3,130.24000	3.13024	3,128,100	5.62	0.00	0	3,500
R186	On	05/11/2020	Bond Future	9.26	Call			6,586.88000	6.58688	6,586,700	6.15	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put			486.00000	0.48600	482,960	6.15	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.66	Call			4,254.90000	4.25490	4,253,330	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	8.66	Put			1,057.18000	1.05718	1,052,750	5.86	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call			4,180.70000	4.18070	4,179,090	5.84	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put			1,081.49000	1.08149	1,077,020	5.84	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Put			2,661.20000	2.66120	2,655,710	5.38	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call			1,725.39000	1.72539	1,722,760	5.38	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call			4,217.75000	4.21775	4,216,160	5.85	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put			1,069.27000	1.06927	1,064,820	5.85	0.00	0	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>57,380</b>
<b>Total For R186</b>												<b>5,162,680,358.43</b>	<b>44,814</b>	<b>142,850</b>
R197	On	06/02/2020	Bond Future			301.66910	301.66910	301.27836	301.27836			432,291,820.30	1,433	0
R197	On	07/05/2020	Bond Future			307.12967	307.12967	306.62691	306.62691			0.00	0	2,507
R197	On	06/08/2020	Bond Future			305.00732	305.00732	304.49544	304.49544			0.00	0	0
R197	On	05/11/2020	Bond Future			310.45942	310.45942	309.93795	309.93795			0.00	0	0
<b>Total R197 Future</b>												<b>432,291,820.30</b>	<b>1,433</b>	<b>2,507</b>
<b>Total For R197</b>												<b>432,291,820.30</b>	<b>1,433</b>	<b>2,507</b>
R202	On	06/02/2020	Bond Future			223.72050	223.72050	223.61256	223.61256			415,001,527.50	1,855	0
R202	On	07/05/2020	Bond Future			227.69200	227.69200	227.58241	227.58241			0.00	0	8,483
R202	On	06/08/2020	Bond Future			227.75040	227.75040	227.63881	227.63881			0.00	0	0
R202	On	05/11/2020	Bond Future			231.82169	231.82169	231.70793	231.70793			0.00	0	0
<b>Total R202 Future</b>												<b>415,001,527.50</b>	<b>1,855</b>	<b>8,483</b>
<b>Total For R202</b>												<b>415,001,527.50</b>	<b>1,855</b>	<b>8,483</b>
R2023	On	06/02/2020	Bond Future			6.52500	106.84171	6.53459	106.81505		1.87	3,800,039,099.57	35,567	0
R2023	On	07/05/2020	Bond Future			6.52428	104.62616	6.47441	104.75454		2.10	0.00	0	68,701
R2023	On	06/08/2020	Bond Future			6.43428	106.52224	6.37901	106.65299		2.01	0.00	0	0
R2023	On	05/11/2020	Bond Future			6.34547	104.47257	6.28380	104.60553		1.90	0.00	0	0
<b>Total R2023 Future</b>												<b>3,800,039,099.57</b>	<b>35,567</b>	<b>68,701</b>
R2023	On	06/02/2020	Bond Future	7.53	Call			2,720.94000	2.72094	2,747,600	3.24	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Put			0.00000	0.00000	0,000	3.24	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Call			2,747.83000	2.74783	2,774,490	3.24	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Put			0.00000	0.00000	0,000	3.24	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Call			2,694.05000	2.69405	2,720,710	3.24	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Put			0.00000	0.00000	0,000	3.24	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Put			139.32000	0.13932	163,750	2.47	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Call			1,210.11000	1.21011	1,107,340	2.45	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Put			146.31000	0.14631	171,920	2.45	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Call			1,231.99000	1.23199	1,128,620	2.46	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Put			142.77000	0.14277	167,780	2.46	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Call			1,253.97000	1.25397	1,150,020	2.47	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Call			2,232.52000	2.23252	2,118,690	2.53	0.00	0	0

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	7.28	Put			126.78000	0.12678	143,700	2.53	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Call			2,190.26000	2.19026	2,076,950	2.52	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Put			130.67000	0.13067	148,110	2.52	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Call			2,211.30000	2.21130	2,097,720	2.52	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Put			128.63000	0.12863	145,800	2.52	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Put			131.90000	0.13190	148,010	2.41	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Call			2,649.00000	2.64900	2,531,890	2.41	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Put			129.29000	0.12929	145,140	2.41	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Call			2,612.42000	2.61242	2,495,840	2.41	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Put			134.54000	0.13454	150,920	2.41	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Call			2,630.69000	2.63069	2,513,840	2.41	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>3,800,039,099.57</b>	<b>35,567</b>	<b>68,701</b>
R2030	On	06/02/2020	Bond Future			8.80000	94.99836	8.82574	94.83583		8.45	3,011,923,003.80	31,705	0
R2030	On	07/05/2020	Bond Future			8.87557	96.59682	8.89191	96.49580		8.63	284,864,022.18	2,949	81,176
R2030	On	06/08/2020	Bond Future			8.93952	94.33791	8.95651	94.23513		8.96	0.00	0	200
R2030	On	05/11/2020	Bond Future			9.00267	96.00208	9.02034	95.89741		8.48	0.00	0	0
<b>Total R2030 Future</b>												<b>3,296,787,025.98</b>	<b>34,654</b>	<b>81,376</b>
R2030	On	06/02/2020	Bond Future	9.00	Call			1,091.31000	1.09131	1,253,260	8.45	0.00	0	0
R2030	On	06/02/2020	Bond Future	8.40	Put			2,735.94000	2.73594	2,573,410	7.82	0.00	0	0
R2030	On	06/02/2020	Bond Future	8.40	Call			0.00000	0.00000	0,000	7.82	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Put			0.00000	0.00000	0,000	8.62	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.40	Call			3,532.51000	3.53251	3,695,040	9.00	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.40	Put			0.00000	0.00000	0,000	9.00	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.25	Call			2,626.81000	2.62681	2,789,340	8.75	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.25	Put			0.00000	0.00000	0,000	8.75	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.00	Put			0.58000	0.00058	0,000	8.45	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Call			2,016.40000	2.01640	2,178,930	8.63	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Put			0.00000	0.00000	0,000	8.63	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Call			2,077.68000	2.07768	2,240,210	8.64	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Put			0.00000	0.00000	0,000	8.64	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Call			1,955.06000	1.95506	2,117,590	8.62	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			2,007.10000	2.00710	1,942,310	8.44	0.00	0	0
R2030	On	07/05/2020	Bond Future	9.19	Put			0.00000	0.00000	890,620	8.81	6,902,305.00	7,750	7,750
R2030	On	07/05/2020	Bond Future	8.79	Call			1,340.62000	1.34062	1,377,430	8.45	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			1,972.94000	1.97294	1,908,730	8.45	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			1,369.34000	1.36934	1,406,750	8.45	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			1,939.37000	1.93937	1,875,760	8.45	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			1,312.44000	1.31244	1,348,670	8.44	0.00	0	0
R2030	On	07/05/2020	Bond Future	9.19	Call			0.00000	0.00000	2,809,800	8.81	0.00	0	0

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			2,850.71000	2.85071	2,903,140	9.04	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Put			1,988.55000	1.98855	1,938,200	9.04	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			2,885.42000	2.88542	2,938,260	9.05	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Put			1,963.56000	1.96356	1,913,620	9.05	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			2,816.20000	2.81620	2,868,220	9.03	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put			2,013.79000	2.01379	1,963,030	9.03	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Call			8,644.08000	8.64408	8,731,860	9.52	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			551.92000	0.55192	535,030	9.52	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Call			3,503.90000	3.50390	3,560,120	8.65	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			5,277.90000	5.27790	5,199,010	8.04	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.34	Call			1,136.02000	1.13602	1,161,800	8.04	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			2,760.39000	2.76039	2,705,440	8.51	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			1,518.68000	1.51868	1,550,660	8.17	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.03	Put			2,788.21000	2.78821	2,732,920	8.50	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			2,845.37000	2.84537	2,894,750	8.50	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	10.37	Call			8,200.93000	8.20093	8,286,770	9.52	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			1,994.41000	1.99441	2,033,260	8.31	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			2,273.49000	2.27349	2,225,040	8.65	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			1,932.97000	1.93297	1,889,680	8.80	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			4,126.04000	4.12604	4,187,740	8.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			1,913.37000	1.91337	1,870,400	8.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Call			4,050.57000	4.05057	4,111,640	8.79	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			2,876.67000	2.87667	2,926,390	8.51	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			4,480.39000	4.48039	4,407,700	8.17	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Call			6,870.26000	6.87026	6,949,170	9.52	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			970.75000	0.97075	944,990	9.52	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.73	Put			3,733.65000	3.73365	3,667,830	8.31	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Put			1,952.75000	1.95275	1,909,150	8.79	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			636.86000	0.63686	618,030	9.52	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.39	Call			4,088.24000	4.08824	4,149,620	8.80	0.00	0	0
<b>Total R2030 Option</b>												<b>6,902,305.00</b>	<b>7,750</b>	<b>67,750</b>
<b>Total For R2030</b>												<b>3,303,689,330.98</b>	<b>42,404</b>	<b>149,126</b>
R2032	On	06/02/2020	Bond Future			9.25500	95.76581	9.27583	95.62348		9.67	4,123,101,183.74	43,054	0
R2032	On	07/05/2020	Bond Future			9.33325	93.24885	9.34964	93.13888		10.20	485,453,513.10	5,206	82,517
R2032	On	06/08/2020	Bond Future			9.40469	94.93887	9.42168	94.82690		10.29	0.00	0	300
R2032	On	05/11/2020	Bond Future			9.48020	92.45564	9.49782	92.34164		10.08	0.00	0	0
<b>Total R2032 Future</b>												<b>4,608,554,696.84</b>	<b>48,260</b>	<b>82,817</b>
R2032	On	06/02/2020	Bond Future	9.38	Put			16.49000	0.01649	0,000	9.85	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			786.97000	0.78697	917,190	9.87	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			12.11000	0.01211	0,000	9.87	0.00	0	0

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	06/02/2020	Bond Future	9.40	Call			851.07000	0.85107	984,630	9.88	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			8.77000	0.00877	0,000	9.88	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			723.84000	0.72384	849,680	9.85	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			2,468.98000	2.46898	2,394,980	9.80	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			1,351.82000	1.35182	1,388,390	9.81	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			2,430.67000	2.43067	2,357,270	9.81	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Call			1,292.50000	1.29250	1,327,870	9.78	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Put			2,507.73000	2.50773	2,433,130	9.78	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.50	Call			2,434.57000	2.43457	2,490,290	10.20	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.20	Put			2,392.81000	2.39281	2,320,020	9.83	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.20	Call			1,382.05000	1.38205	1,419,230	9.83	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.30	Put			0.00000	0.00000	1,967,560	9.97	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.30	Call			0.00000	0.00000	1,743,900	9.97	13,079,250.00	7,500	7,500
R2032	On	07/05/2020	Bond Future	9.18	Call			1,321.98000	1.32198	1,357,950	9.80	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.00	Put			0.00000	0.00000	3,151,020	9.51	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.00	Call			0.00000	0.00000	875,520	9.51	13,132,800.00	15,000	7,500
R2032	On	07/05/2020	Bond Future	9.50	Put			1,433.98000	1.43398	1,379,730	10.20	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Call			2,869.98000	2.86998	2,922,080	10.25	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Put			2,618.12000	2.61812	2,558,250	10.25	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Call			2,905.29000	2.90529	2,957,830	10.26	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Put			2,587.86000	2.58786	2,528,430	10.26	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Call			2,834.87000	2.83487	2,886,550	10.24	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Put			2,648.64000	2.64864	2,588,350	10.24	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Put			4,599.60000	4.59960	4,524,840	9.77	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Call			2,045.12000	2.04512	2,084,360	9.77	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Call			1,619.22000	1.61922	1,652,380	9.61	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.44	Put			3,399.04000	3.39904	3,336,370	10.03	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Call			3,024.22000	3.02422	3,075,550	10.03	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	11.08	Call			10,065.80000	10.06580	10,162,610	11.27	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Put			2,488.25000	2.48825	2,436,980	10.30	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call			4,201.29000	4.20129	4,264,360	10.31	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Put			2,464.57000	2.46457	2,413,640	10.31	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call			4,123.11000	4.12311	4,185,500	10.29	0.00	0	0
R2032	On	05/11/2020	Bond Future	10.99	Put			649.10000	0.64910	630,190	11.27	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Put			5,323.95000	5.32395	5,243,110	9.61	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Put			2,885.11000	2.88511	2,828,580	10.17	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Call			3,606.41000	3.60641	3,663,880	10.17	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	10.99	Call			9,639.25000	9.63925	9,734,340	11.27	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			2,512.46000	2.51246	2,460,850	10.29	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			573.06000	0.57306	555,870	11.27	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			4,161.97000	4.16197	4,224,700	10.30	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R2032 Option</b>									<b>26,212,050.00</b>	<b>22,500</b>	<b>42,000</b>
<b>Total For R2032</b>									<b>4,634,766,746.84</b>	<b>70,760</b>	<b>124,817</b>
R2035 On 06/02/2020 Bond Future			9.62500	98.11345	9.63593	98.03126		10.74	4,640,766,185.00	47,300	0
R2035 On 07/05/2020 Bond Future			9.71659	95.21530	9.71238	95.24644		11.28	21,613,873.10	227	113,539
R2035 On 06/08/2020 Bond Future			9.79149	96.94085	9.78713	96.97259		11.45	0.00	0	410
R2035 On 05/11/2020 Bond Future			9.87330	94.15166	9.86880	94.18388		11.21	0.00	0	0
<b>Total R2035 Future</b>									<b>4,662,380,058.10</b>	<b>47,527</b>	<b>113,949</b>
R2035 On 06/02/2020 Bond Future	9.60	Call			106.68000	0.10668	0,000	10.51	0.00	0	0
R2035 On 06/02/2020 Bond Future	9.60	Put			377.26000	0.37726	188,390	10.51	0.00	0	0
R2035 On 06/02/2020 Bond Future	9.61	Call			132.03000	0.13203	0,000	10.53	0.00	0	0
R2035 On 06/02/2020 Bond Future	9.61	Put			327.19000	0.32719	112,970	10.53	0.00	0	0
R2035 On 06/02/2020 Bond Future	9.59	Call			85.02000	0.08502	0,000	10.50	0.00	0	0
R2035 On 06/02/2020 Bond Future	9.59	Put			431.11000	0.43111	263,900	10.50	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.55	Put			2,774.51000	2.77451	2,781,400	11.01	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.55	Call			1,561.86000	1.56186	1,537,610	11.01	0.00	0	7,500
R2035 On 07/05/2020 Bond Future	9.85	Put			1,699.00000	1.69900	1,700,350	11.42	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.85	Call			2,709.13000	2.70913	2,679,340	11.42	0.00	0	7,500
R2035 On 07/05/2020 Bond Future	9.48	Call			1,340.96000	1.34096	1,318,350	10.90	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.48	Put			3,083.42000	3.08342	3,091,950	10.90	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.49	Call			1,372.16000	1.37216	1,349,310	10.92	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.49	Put			3,038.67000	3.03867	3,046,960	10.92	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.47	Call			1,310.35000	1.31035	1,287,990	10.88	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.47	Put			3,128.85000	3.12885	3,137,630	10.88	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.11	Put			5,085.67000	5.08567	5,104,220	10.13	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.11	Call			470.22000	0.47022	457,630	10.13	0.00	0	5,000
R2035 On 07/05/2020 Bond Future	9.75	Put			2,012.44000	2.01244	2,015,360	11.28	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.75	Call			2,290.16000	2.29016	2,261,940	11.28	0.00	0	5,000
R2035 On 07/05/2020 Bond Future	10.75	Call			7,582.54000	7.58254	7,548,360	13.19	0.00	0	0
R2035 On 07/05/2020 Bond Future	10.75	Put			344.47000	0.34447	341,430	13.19	0.00	0	5,000
R2035 On 07/05/2020 Bond Future	9.78	Put			1,913.93000	1.91393	1,916,360	11.32	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.78	Call			2,412.26000	2.41226	2,383,550	11.32	0.00	0	3,530
R2035 On 07/05/2020 Bond Future	9.18	Put			4,656.99000	4.65699	4,673,590	10.29	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.18	Call			594.59000	0.59459	580,050	10.29	0.00	0	3,530
R2035 On 07/05/2020 Bond Future	10.57	Call			6,517.94000	6.51794	6,483,710	12.80	0.00	0	0
R2035 On 07/05/2020 Bond Future	10.57	Put			474.95000	0.47495	471,860	12.80	0.00	0	3,530
R2035 On 06/08/2020 Bond Future	9.00	Put			6,878.59000	6.87859	6,897,520	10.50	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.00	Call			881.59000	0.88159	868,780	10.50	0.00	0	24,761
R2035 On 06/08/2020 Bond Future	8.75	Put			8,505.73000	8.50573	8,528,750	10.12	0.00	0	0
R2035 On 06/08/2020 Bond Future	8.75	Call			487.66000	0.48766	478,940	10.12	0.00	0	3,000
R2035 On 06/08/2020 Bond Future	9.92	Call			3,673.40000	3.67340	3,646,910	11.63	0.00	0	0



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	06/08/2020	Bond Future	9.92	Put			2,713.20000	2.71320	2,718,450	11.63	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			3,714.62000	3.71462	3,688,010	11.65	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			2,682.73000	2.68273	2,687,860	11.65	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Call			3,632.40000	3.63240	3,606,010	11.62	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			2,743.96000	2.74396	2,749,310	11.62	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Call			5,564.77000	5.56477	5,537,280	11.54	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			2,276.64000	2.27664	2,281,370	11.54	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Call			5,473.26000	5.47326	5,445,910	11.52	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Put			2,321.21000	2.32121	2,326,080	11.52	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			5,518.80000	5.51880	5,491,390	11.53	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Put			2,298.67000	2.29867	2,303,480	11.53	0.00	0	0
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>68,351</b>
<b>Total For R2035</b>												<b>4,662,380,058.10</b>	<b>47,527</b>	<b>182,300</b>
R2037	On	06/02/2020	Bond Future			9.82500	89.41371	9.83089	89.36952		12.00	2,267,978,754.15	25,365	0
R2037	On	07/05/2020	Bond Future			9.92190	90.86424	9.91248	90.93379		12.04	61,333,362.00	675	68,016
R2037	On	06/08/2020	Bond Future			10.00381	88.25085	9.99406	88.32173		12.82	0.00	0	300
R2037	On	05/11/2020	Bond Future			10.08380	89.80761	10.07376	89.87953		11.98	0.00	0	0
<b>Total R2037 Future</b>												<b>2,329,312,116.15</b>	<b>26,040</b>	<b>68,316</b>
R2037	On	06/02/2020	Bond Future	9.67	Put			1,221.12000	1.22112	1,174,820	11.38	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Call			3.21000	0.00321	0,000	11.40	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			1,145.73000	1.14573	1,098,330	11.40	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			1.36000	0.00136	0,000	11.35	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Put			1,296.96000	1.29696	1,251,410	11.35	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Call			2.11000	0.00211	0,000	11.38	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			3,479.29000	3.47929	3,515,300	11.36	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Call			1,152.98000	1.15298	1,118,960	11.38	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			3,430.55000	3.43055	3,466,080	11.38	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Call			1,097.30000	1.09730	1,064,230	11.34	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			3,528.54000	3.52854	3,565,020	11.34	0.00	0	0
R2037	On	07/05/2020	Bond Future	10.00	Put			1,878.29000	1.87829	1,897,330	12.04	0.00	0	0
R2037	On	07/05/2020	Bond Future	10.00	Call			2,521.30000	2.52130	2,470,790	12.04	0.00	0	7,500
R2037	On	07/05/2020	Bond Future	9.70	Put			3,014.10000	3.01410	3,045,420	11.57	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.70	Call			1,423.28000	1.42328	1,385,050	11.57	0.00	0	7,500
R2037	On	07/05/2020	Bond Future	9.60	Call			1,124.93000	1.12493	1,091,390	11.36	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Call			2,742.03000	2.74203	2,700,060	12.67	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Put			3,651.34000	3.65134	3,680,250	12.67	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Call			2,777.40000	2.77740	2,735,150	12.68	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Put			3,612.89000	3.61289	3,641,520	12.68	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Call			2,707.14000	2.70714	2,665,450	12.66	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Put			3,690.35000	3.69035	3,719,540	12.66	0.00	0	0

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	05/11/2020	Bond Future	10.18	Call			4,075.35000	4.07535	4,028,980	11.92	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Put			3,318.77000	3.31877	3,344,320	11.92	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Call			4,114.43000	4.11443	4,067,850	11.93	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Put			3,287.14000	3.28714	3,312,480	11.93	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Call			4,036.12000	4.03612	3,989,970	11.91	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Put			3,350.34000	3.35034	3,376,110	11.91	0.00	0	0
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	<b>15,000</b>
<b>Total For R2037</b>												<b>2,329,312,116.15</b>	<b>26,040</b>	<b>83,316</b>
R2040	On	06/02/2020	Bond Future			9.94500	92.13153	9.95090	92.08406		12.42	1,645,100,599.68	17,856	0
R2040	On	07/05/2020	Bond Future			10.04715	93.58051	10.03258	93.69589		12.48	11,603,983.24	124	44,178
R2040	On	06/08/2020	Bond Future			10.12940	90.76575	10.11433	90.88331		13.32	0.00	0	600
R2040	On	05/11/2020	Bond Future			10.20955	92.36677	10.19401	92.48629		12.46	0.00	0	0
<b>Total R2040 Future</b>												<b>1,656,704,582.92</b>	<b>17,980</b>	<b>44,778</b>
R2040	On	06/02/2020	Bond Future	9.75	Call			0.42000	0.00042	0,000	11.98	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Call			0.00000	0.00000	0,000	11.08	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Put			13,944.39000	13.94439	13,896,920	11.08	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Call			0.00000	0.00000	0,000	11.08	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Put			1,639.27000	1.63927	1,591,380	11.98	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			0.68000	0.00068	0,000	12.00	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			1,556.87000	1.55687	1,508,720	12.00	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Call			0.26000	0.00026	0,000	11.96	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Put			1,721.89000	1.72189	1,674,160	11.96	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Put			8,182.33000	8.18233	8,134,860	11.08	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Call			1,272.10000	1.27210	1,221,320	12.06	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Put			3,721.52000	3.72152	3,786,120	12.06	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Put			2,476.58000	2.47658	2,522,570	12.48	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Call			2,217.73000	2.21773	2,148,340	12.48	0.00	0	2,640
R2040	On	07/05/2020	Bond Future	9.74	Call			1,302.91000	1.30291	1,251,400	12.08	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Put			3,669.73000	3.66973	3,733,600	12.08	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Call			1,334.14000	1.33414	1,281,910	12.10	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Put			3,618.48000	3.61848	3,681,630	12.10	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.50	Put			5,063.40000	5.06340	5,144,630	11.55	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.50	Call			682.14000	0.68214	647,990	11.55	0.00	0	2,640
R2040	On	06/08/2020	Bond Future	10.03	Put			3,704.37000	3.70437	3,755,840	13.06	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Call			3,080.84000	3.08084	3,014,300	13.07	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Put			3,664.20000	3.66420	3,715,220	13.07	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Call			3,003.54000	3.00354	2,937,910	13.04	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Put			3,744.88000	3.74488	3,796,810	13.04	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Call			3,042.07000	3.04207	2,975,980	13.06	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Call			4,439.98000	4.43998	4,366,470	12.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	05/11/2020	Bond Future	10.31	Put			3,553.88000	3.55388	3,599,890	12.52	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Put			4,736.31000	4.73631	4,794,070	12.21	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			3,222.81000	3.22281	3,161,050	12.21	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.32	Call			4,482.17000	4.48217	4,408,300	12.53	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			3,520.32000	3.52032	3,565,970	12.53	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			4,397.96000	4.39796	4,324,810	12.51	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			3,587.71000	3.58771	3,634,080	12.51	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Put			5,998.67000	5.99867	6,067,500	11.91	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Call			2,311.42000	2.31142	2,260,730	11.91	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.23	Put			3,832.29000	3.83229	3,881,210	12.44	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Call			4,108.72000	4.10872	4,038,120	12.44	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put			7,258.63000	7.25863	7,337,140	11.61	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call			1,655.41000	1.65541	1,614,400	11.61	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.70	Call			11,377.11000	11.37711	11,270,310	13.90	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put			870.54000	0.87054	883,260	13.90	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.50	Call			10,342.25000	10.34225	10,238,570	13.90	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			1,114.06000	1.11406	1,129,900	13.90	0.00	0	2,000
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>17,280</b>
<b>Total For R2040</b>												<b>1,656,704,582.92</b>	<b>17,980</b>	<b>62,058</b>
R2044	On	06/02/2020	Bond Future			10.02000	88.80034	10.03088	88.71167		13.12	1,271,354,467.78	14,317	0
R2044	On	07/05/2020	Bond Future			10.11493	90.23027	10.11067	90.26447		13.18	93,388,329.45	1,035	70,354
R2044	On	06/08/2020	Bond Future			10.19490	87.48011	10.19050	87.51492		14.09	0.00	0	500
R2044	On	05/11/2020	Bond Future			10.27266	89.02316	10.26813	89.05853		13.17	0.00	0	0
<b>Total R2044 Future</b>												<b>1,364,742,797.23</b>	<b>15,352</b>	<b>70,854</b>
R2044	On	06/02/2020	Bond Future	9.09	Put			8,251.04000	8.25104	8,162,370	11.70	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Call			0.00000	0.00000	0,000	11.70	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.74	Put			2,422.69000	2.42269	2,334,020	12.62	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.74	Call			0.00000	0.00000	0,000	12.62	0.00	0	0
R2044	On	06/02/2020	Bond Future	10.78	Call			5,764.74000	5.76474	5,853,410	14.96	0.00	0	0
R2044	On	06/02/2020	Bond Future	10.78	Put			0.00000	0.00000	0,000	14.96	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Call			0.02000	0.00002	0,000	12.69	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Put			2,167.77000	2.16777	2,079,080	12.69	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Call			0.04000	0.00004	0,000	12.71	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Put			2,083.07000	2.08307	1,994,360	12.71	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Call			0.01000	0.00001	0,000	12.67	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Put			2,252.61000	2.25261	2,163,930	12.67	0.00	0	0
R2044	On	07/05/2020	Bond Future	10.81	Put			695.05000	0.69505	691,950	14.31	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.33	Put			6,926.95000	6.92695	6,952,230	11.30	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.33	Call			265.81000	0.26581	256,890	11.30	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.45	Put			5,993.80000	5.99380	6,016,050	11.46	0.00	0	0

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	9.45	Call			409.78000	0.40978	397,830	11.46	0.00	0	129
R2044 On 07/05/2020 Bond Future	11.09	Put			429.14000	0.42914	425,800	15.01	0.00	0	100
R2044 On 07/05/2020 Bond Future	9.26	Put			7,500.67000	7.50067	7,527,520	11.21	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.26	Call			201.79000	0.20179	194,440	11.21	0.00	0	556
R2044 On 07/05/2020 Bond Future	9.97	Put			2,927.76000	2.92776	2,934,810	12.71	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.97	Call			1,785.95000	1.78595	1,758,800	12.71	0.00	0	129
R2044 On 07/05/2020 Bond Future	10.81	Call			6,023.80000	6.02380	5,986,500	14.31	0.00	0	0
R2044 On 07/05/2020 Bond Future	11.02	Put			483.44000	0.48344	480,090	14.83	0.00	0	556
R2044 On 07/05/2020 Bond Future	9.80	Call			1,206.40000	1.20640	1,183,840	12.32	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.80	Put			3,761.37000	3.76137	3,773,010	12.32	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.98	Put			2,883.68000	2.88368	2,890,480	12.73	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.98	Call			1,823.86000	1.82386	1,796,460	12.73	0.00	0	100
R2044 On 07/05/2020 Bond Future	11.09	Call			7,740.04000	7.74004	7,702,500	15.01	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.81	Put			3,707.93000	3.70793	3,719,280	12.34	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.79	Call			1,176.31000	1.17631	1,154,040	12.29	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.79	Put			3,815.56000	3.81556	3,827,490	12.29	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.91	Put			3,203.53000	3.20353	3,212,120	12.57	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.91	Call			1,567.17000	1.56717	1,541,560	12.57	0.00	0	556
R2044 On 07/05/2020 Bond Future	11.02	Call			7,306.47000	7.30647	7,268,920	14.83	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.81	Call			1,237.11000	1.23711	1,214,260	12.34	0.00	0	0
R2044 On 06/08/2020 Bond Future	10.93	Call			7,067.77000	7.06777	7,033,530	15.25	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.86	Call			2,224.29000	2.22429	2,201,740	13.55	0.00	0	0
R2044 On 06/08/2020 Bond Future	11.09	Put			1,289.55000	1.28955	1,289,380	15.60	0.00	0	602
R2044 On 06/08/2020 Bond Future	9.01	Put			10,648.68000	10.64868	10,675,600	12.43	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.01	Call			405.00000	0.40500	397,110	12.43	0.00	0	140
R2044 On 06/08/2020 Bond Future	9.66	Put			5,974.94000	5.97494	5,990,770	13.20	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.66	Call			1,601.69000	1.60169	1,582,710	13.20	0.00	0	140
R2044 On 06/08/2020 Bond Future	9.86	Put			4,907.03000	4.90703	4,919,290	13.55	0.00	0	0
R2044 On 06/08/2020 Bond Future	10.93	Put			1,527.57000	1.52757	1,528,140	15.25	0.00	0	140
R2044 On 06/08/2020 Bond Future	9.87	Call			2,258.07000	2.25807	2,235,360	13.56	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.87	Put			4,857.64000	4.85764	4,869,740	13.56	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.88	Call			2,292.13000	2.29213	2,269,250	13.58	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.88	Put			4,808.66000	4.80866	4,820,590	13.58	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.36	Put			7,885.78000	7.88578	7,907,310	12.64	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.36	Call			876.88000	0.87688	863,600	12.64	0.00	0	602
R2044 On 06/08/2020 Bond Future	9.98	Put			4,340.45000	4.34045	4,350,750	13.74	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.98	Call			2,647.42000	2.64742	2,622,910	13.74	0.00	0	602
R2044 On 06/08/2020 Bond Future	11.09	Call			7,950.50000	7.95050	7,915,520	15.60	0.00	0	0
R2044 On 05/11/2020 Bond Future	11.17	Call			8,383.24000	8.38324	8,350,220	14.55	0.00	0	0
R2044 On 05/11/2020 Bond Future	11.17	Put			1,791.38000	1.79138	1,793,730	14.55	0.00	0	1,815
R2044 On 05/11/2020 Bond Future	9.97	Call			2,937.97000	2.93797	2,915,730	12.88	0.00	0	568

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	8.87	Put			12,677.95000	12.67795	12,705,880	11.93	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			507.27000	0.50727	499,830	11.93	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			5,089.27000	5.08927	5,101,740	12.94	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			1,059.36000	1.05936	1,047,000	11.99	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			5,366.07000	5.36607	5,379,330	12.87	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			2,902.99000	2.90299	2,880,880	12.87	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			9,449.14000	9.44914	9,415,250	14.70	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			2,128.08000	2.12808	2,109,310	12.58	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			5,319.30000	5.31930	5,332,430	12.88	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			3,760.71000	3.76071	3,769,330	13.28	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			4,438.34000	4.43834	4,411,480	13.29	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			3,725.79000	3.72579	3,734,300	13.29	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			4,354.19000	4.35419	4,327,540	13.27	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			3,114.84000	3.11484	3,091,940	12.94	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			9,294.42000	9.29442	9,317,430	11.99	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Call			9,698.70000	9.69870	9,664,650	14.70	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			1,362.70000	1.36270	1,364,020	14.70	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			6,590.94000	6.59094	6,607,540	12.58	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			3,795.92000	3.79592	3,804,640	13.27	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			1,443.48000	1.44348	1,444,960	14.70	0.00	0	568
R2044	On	05/11/2020	Bond Future	10.35	Call			4,396.18000	4.39618	4,369,430	13.28	0.00	0	0
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>	<b>15,360</b>
<b>Total For R2044</b>												<b>1,364,742,797.23</b>	<b>15,352</b>	<b>86,214</b>
R2048	On	06/02/2020	Bond Future			10.02500	92.05506	10.03090	92.00573		12.88	3,402,447,072.66	36,961	0
R2048	On	07/05/2020	Bond Future			10.11972	89.05908	10.10518	89.17886		13.59	224,785,117.92	2,524	91,229
R2048	On	06/08/2020	Bond Future			10.19309	90.67302	10.17808	90.79503		13.84	0.00	0	400
R2048	On	05/11/2020	Bond Future			10.27176	87.83656	10.25628	87.96066		13.59	0.00	0	0
<b>Total R2048 Future</b>												<b>3,627,232,190.58</b>	<b>39,485</b>	<b>91,629</b>
R2048	On	06/02/2020	Bond Future	9.71	Call			0.00000	0.00000	0,000	12.31	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Put			2,754.80000	2.75480	2,705,470	12.31	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Call			0.00000	0.00000	0,000	12.33	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Put			2,666.70000	2.66670	2,617,370	12.33	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Call			0.00000	0.00000	0,000	12.28	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Put			2,843.04000	2.84304	2,793,710	12.28	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Call			2,809.67000	2.80967	2,729,500	13.51	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Put			2,033.71000	2.03371	2,073,320	13.51	0.00	0	300
R2048	On	07/05/2020	Bond Future	10.70	Call			5,516.44000	5.51644	5,412,630	14.48	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.70	Put			840.98000	0.84098	856,950	14.48	0.00	0	300
R2048	On	07/05/2020	Bond Future	9.69	Put			4,459.64000	4.45964	4,536,830	12.40	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.69	Call			915.23000	0.91523	872,640	12.40	0.00	0	300

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	07/05/2020	Bond Future	9.78	Call			1,173.69000	1.17369	1,123,950	12.64	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Put			3,928.88000	3.92888	3,998,920	12.64	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Call			1,204.32000	1.20432	1,153,790	12.67	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Put			3,872.54000	3.87254	3,941,790	12.67	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Call			1,143.37000	1.14337	1,094,420	12.62	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Put			3,985.66000	3.98566	4,056,490	12.62	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Put			8,849.94000	8.84994	8,946,090	12.20	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			686.30000	0.68630	660,440	12.20	0.00	0	20,640
R2048	On	06/08/2020	Bond Future	9.00	Put			10,985.49000	10.98549	11,090,510	12.20	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.00	Call			395.89000	0.39589	378,900	12.20	0.00	0	3,000
R2048	On	06/08/2020	Bond Future	10.19	Call			3,575.32000	3.57532	3,502,110	13.76	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.19	Put			3,478.41000	3.47841	3,527,210	13.76	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call			3,618.15000	3.61815	3,544,490	13.78	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put			3,440.08000	3.44008	3,488,430	13.78	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call			3,532.72000	3.53272	3,459,970	13.75	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put			3,517.09000	3.51709	3,566,350	13.75	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Call			3,280.88000	3.28088	3,217,390	13.37	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Put			5,047.88000	5.04788	5,108,490	13.37	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Call			3,206.91000	3.20691	3,144,250	13.35	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Put			5,140.48000	5.14048	5,201,920	13.35	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Call			3,243.64000	3.24364	3,180,570	13.36	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Put			5,093.85000	5.09385	5,154,880	13.36	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>3,627,232,190.58</b>	<b>39,485</b>	<b>116,169</b>
R208	On	06/02/2020	Bond Future			6.47000	102.76220	6.47364	102.75826		0.48	533,027,531.40	5,187	0
R208	On	07/05/2020	Bond Future			6.32513	101.12559	6.29105	101.15463		0.44	89,597,272.74	886	15,592
R208	On	06/08/2020	Bond Future			5.94004	102.95827	5.89207	102.98790		0.37	0.00	0	0
R208	On	05/11/2020	Bond Future			5.11290	101.37277	5.03473	101.40279		0.23	0.00	0	0
<b>Total R208 Future</b>												<b>622,624,804.14</b>	<b>6,073</b>	<b>15,592</b>
R208	On	06/02/2020	Bond Future	6.13	Call			0.00000	0.00000	0,000	0.51	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Put			372.31000	0.37231	368,370	0.51	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Call			0.00000	0.00000	0,000	0.50	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Put			361.45000	0.36145	357,510	0.50	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Call			0.00000	0.00000	0,000	0.51	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Put			383.18000	0.38318	379,240	0.51	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put			1,274.73000	1.27473	1,303,760	0.66	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call			0.01000	0.00001	0,000	0.66	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put			1,266.04000	1.26604	1,295,070	0.66	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call			0.01000	0.00001	0,000	0.66	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Put			1,283.43000	1.28343	1,312,460	0.66	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/05/2020	Bond Future	4.81	Call		0.01000	0.00001	0,000	0.66	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Call		25.33000	0.02533	19,930	0.33	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put		230.89000	0.23089	255,120	0.33	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call		26.75000	0.02675	21,120	0.33	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put		226.11000	0.22611	250,110	0.33	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call		23.96000	0.02396	18,780	0.32	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put		235.72000	0.23572	260,170	0.32	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put		136.09000	0.13609	158,020	0.21	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call		35.40000	0.03540	27,110	0.21	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put		133.38000	0.13338	155,110	0.21	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call		36.87000	0.03687	28,340	0.21	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put		131.00000	0.13100	152,490	0.21	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call		34.26000	0.03426	26,170	0.21	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>622,624,804.14</b>	<b>6,073</b>	<b>15,592</b>
R209	On	06/02/2020	Bond Future			9.69500	74.45389	9.70082	74.41669	11.99	1,064,765,080.89	14,301	0
R209	On	07/05/2020	Bond Future			9.78322	72.50933	9.77375	72.56902	12.84	10,078,796.87	139	81,388
R209	On	06/08/2020	Bond Future			9.85493	73.82340	9.84515	73.88425	12.94	0.00	0	200
R209	On	05/11/2020	Bond Future			9.92959	71.97572	9.91952	72.03755	12.83	0.00	0	0
<b>Total R209 Future</b>											<b>1,074,843,877.76</b>	<b>14,440</b>	<b>81,588</b>
R209	On	06/02/2020	Bond Future	9.51	Call			0.48000	0.00048	0,000	11.63	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			1,234.77000	1.23477	1,197,090	11.63	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			0.77000	0.00077	0,000	11.65	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			1,169.63000	1.16963	1,131,660	11.65	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			0.30000	0.00030	0,000	11.62	0	0
R209	On	06/02/2020	Bond Future	9.50	Put			1,300.11000	1.30011	1,262,610	11.62	0	0
R209	On	06/02/2020	Bond Future	9.40	Put			1,959.66000	1.95966	1,922,460	11.43	0	0
R209	On	06/02/2020	Bond Future	9.40	Call			0.00000	0.00000	0,000	11.43	0	0
R209	On	07/05/2020	Bond Future	9.46	Call			998.95000	0.99895	969,680	12.45	0	0
R209	On	07/05/2020	Bond Future	9.46	Put			3,017.37000	3.01737	3,047,790	12.45	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			1,022.46000	1.02246	992,800	12.47	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			2,975.30000	2.97530	3,005,330	12.47	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			975.77000	0.97577	946,890	12.43	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			3,059.85000	3.05985	3,090,660	12.43	0	0
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000	11.74	0	0
R209	On	06/08/2020	Bond Future	5.56	Put			35,540.41000	35.54041	35,601,260	11.74	0	0
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000	11.74	0	0
R209	On	06/08/2020	Bond Future	5.57	Put			35,432.08000	35.43208	35,492,930	11.74	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	11.74	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			35,648.89000	35.64889	35,709,740	11.74	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/11/2020	Bond Future	10.00	Call			3,434.16000	3.43416	3,394,660	12.83	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			2,942.15000	2.94215	2,964,480	12.83	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call			3,467.51000	3.46751	3,427,820	12.84	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			2,914.71000	2.91471	2,936,850	12.84	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			3,501.00000	3.50100	3,461,130	12.85	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			2,887.48000	2.88748	2,909,440	12.85	0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>												<b>1,074,843,877.76</b>	<b>14,440</b>	<b>81,588</b>
R210	On	06/02/2020	Bond Future			186.86776	186.86776	186.87896	186.87896			69,888,542.24	374	0
R210	On	07/05/2020	Bond Future			187.54563	187.54563	187.55718	187.55718			0.00	0	1,941
R210	On	06/08/2020	Bond Future			190.99007	190.99007	191.00178	191.00178			0.00	0	0
R210	On	05/11/2020	Bond Future			191.69270	191.69270	191.70444	191.70444			0.00	0	0
<b>Total R210 Future</b>												<b>69,888,542.24</b>	<b>374</b>	<b>1,941</b>
<b>Total For R210</b>												<b>69,888,542.24</b>	<b>374</b>	<b>1,941</b>
R212	On	06/02/2020	Bond Future			161.90649	161.90649	161.67354	161.67354			662,521,357.08	4,092	0
R212	On	07/05/2020	Bond Future			164.78067	164.78067	164.54369	164.54369			0.00	0	6,744
R212	On	06/08/2020	Bond Future			165.52127	165.52127	165.28001	165.28001			0.00	0	0
R212	On	05/11/2020	Bond Future			168.48011	168.48011	168.23434	168.23434			0.00	0	0
<b>Total R212 Future</b>												<b>662,521,357.08</b>	<b>4,092</b>	<b>6,744</b>
<b>Total For R212</b>												<b>662,521,357.08</b>	<b>4,092</b>	<b>6,744</b>
R213	On	06/02/2020	Bond Future			9.04500	89.06421	9.07081	88.90345		9.11	459,660,387.81	5,161	0
R213	On	07/05/2020	Bond Future			9.11972	87.00987	9.13608	86.90979		9.73	0.00	0	18,829
R213	On	06/08/2020	Bond Future			9.18176	88.58665	9.19871	88.48480		9.72	0.00	0	300
R213	On	05/11/2020	Bond Future			9.25165	86.60075	9.26924	86.49699		9.62	0.00	0	0
<b>Total R213 Future</b>												<b>459,660,387.81</b>	<b>5,161</b>	<b>19,129</b>
R213	On	06/02/2020	Bond Future	9.26	Put			0.36000	0.00036	0,000	9.12	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Call			1,227.57000	1.22757	1,388,110	9.14	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Put			0.22000	0.00022	0,000	9.14	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Call			1,288.49000	1.28849	1,449,110	9.15	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Put			0.14000	0.00014	0,000	9.15	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Call			1,166.65000	1.16665	1,327,050	9.12	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Put			2,044.48000	2.04448	1,980,090	9.52	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Call			1,276.32000	1.27632	1,310,880	9.50	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Put			2,113.53000	2.11353	2,048,010	9.50	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Call			1,303.48000	1.30348	1,338,610	9.51	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Put			2,078.80000	2.07880	2,013,850	9.51	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Call			1,330.99000	1.33099	1,366,680	9.52	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call			2,712.93000	2.71293	2,762,610	9.76	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Put			2,167.12000	2.16712	2,114,950	9.76	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	06/08/2020	Bond Future	9.30	Call			2,746.33000	2.74633	2,796,410	9.76	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put			2,141.01000	2.14101	2,089,240	9.76	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call			2,779.93000	2.77993	2,830,400	9.77	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Put			2,115.16000	2.11516	2,063,780	9.77	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put			2,096.05000	2.09605	2,051,360	9.92	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call			3,996.35000	3.99635	4,055,730	9.94	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put			2,075.71000	2.07571	2,031,330	9.94	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Call			4,033.38000	4.03338	4,093,060	9.95	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Put			2,055.56000	2.05556	2,011,480	9.95	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call			3,959.46000	3.95946	4,018,530	9.92	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>459,660,387.81</b>	<b>5,161</b>	<b>19,129</b>
R214	On	06/02/2020	Bond Future			9.88500	73.18846	9.89086	73.14933		13.09	765,917,233.90	10,465	0
R214	On	07/05/2020	Bond Future			9.97077	71.07139	9.96135	71.13349		13.96	0.00	0	15,203
R214	On	06/08/2020	Bond Future			10.03993	72.35936	10.03022	72.42261		14.14	0.00	0	300
R214	On	05/11/2020	Bond Future			10.11440	70.34054	10.10441	70.40482		13.98	0.00	0	0
<b>Total R214 Future</b>												<b>765,917,233.90</b>	<b>10,465</b>	<b>15,503</b>
R214	On	06/02/2020	Bond Future	9.72	Call			1.41000	0.00141	0,000	12.59	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Put			1,156.73000	1.15673	1,116,190	12.59	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Call			2.16000	0.00216	0,000	12.61	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Put			1,089.04000	1.08904	1,047,750	12.61	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Call			0.91000	0.00091	0,000	12.57	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Put			1,224.77000	1.22477	1,184,730	12.57	0.00	0	0
R214	On	06/02/2020	Bond Future	9.52	Put			2,546.10000	2.54610	2,506,970	12.14	0.00	0	0
R214	On	06/02/2020	Bond Future	9.52	Call			0.00000	0.00000	0,000	12.14	0.00	0	0
R214	On	06/02/2020	Bond Future	9.87	Put			274.26000	0.27426	100,330	12.87	0.00	0	0
R214	On	06/02/2020	Bond Future	9.87	Call			134.80000	0.13480	0,000	12.87	0.00	0	0
R214	On	06/02/2020	Bond Future	10.42	Call			3,396.02000	3.39602	3,435,150	14.00	0.00	0	0
R214	On	06/02/2020	Bond Future	10.42	Put			0.00000	0.00000	0,000	14.00	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Put			4,921.36000	4.92136	4,966,610	12.61	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Call			407.99000	0.40799	391,140	12.61	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.91	Put			2,148.38000	2.14838	2,169,720	13.82	0.00	0	0
R214	On	07/05/2020	Bond Future	9.91	Call			1,808.35000	1.80835	1,767,590	13.82	0.00	0	1,250
R214	On	07/05/2020	Bond Future	10.66	Call			4,993.79000	4.99379	4,935,570	15.39	0.00	0	0
R214	On	07/05/2020	Bond Future	10.66	Put			615.25000	0.61525	619,130	15.39	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.76	Call			1,354.19000	1.35419	1,319,000	13.60	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			2,702.57000	2.70257	2,729,480	13.60	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			1,382.17000	1.38217	1,346,590	13.61	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			2,662.62000	2.66262	2,689,140	13.61	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			1,326.55000	1.32655	1,291,750	13.58	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
R214	On	07/05/2020	Bond Future	9.75	Put			2,742.96000	2.74296	2,770,260	13.58	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Call			2,731.87000	2.73187	2,692,340	14.12	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put			3,060.46000	3.06046	3,084,180	14.12	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call			2,764.77000	2.76477	2,725,000	14.13	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put			3,027.74000	3.02774	3,051,220	14.13	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call			2,699.17000	2.69917	2,659,880	14.10	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Put			3,093.48000	3.09348	3,117,440	14.10	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call			3,861.65000	3.86165	3,819,140	13.98	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put			2,934.01000	2.93401	2,955,780	13.98	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call			3,897.11000	3.89711	3,854,410	13.99	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put			2,906.48000	2.90648	2,928,060	13.99	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call			3,826.33000	3.82633	3,784,010	13.97	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put			2,961.78000	2.96178	2,983,740	13.97	0.00	0	0
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	<b>3,750</b>
<b>Total For R214</b>												<b>765,917,233.90</b>	<b>10,465</b>	<b>19,253</b>
<b>Total for Bond</b>												<b>37,929,937,765.29</b>	<b>409,883</b>	<b>1,227,635</b>
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total E170 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES23 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES23A Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23A</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES26 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES26A Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26A</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES33A Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33A</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>

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 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R2030 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R2032 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R2035 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2035</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R2037 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R2040 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2040</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R2044 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R2048 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GOVI On 06/02/2020 GOVI			704.73100	704.73100	704.18500	704.18500			1,226,231,940.00		174	0
GOVI On 07/05/2020 GOVI			716.29600	716.29600	716.51000	716.51000			0.00		0	1,178
GOVI On 06/08/2020 GOVI			729.13800	729.13800	729.35700	729.35700			0.00		0	0
<b>Total GOVI Future</b>									<b>1,226,231,940.00</b>		<b>174</b>	<b>1,178</b>
GOVI On 06/02/2020 GOVI	703.14	Call			10,450.00000	1.04500	15,910,000		0.00		0	0
GOVI On 06/02/2020 GOVI	703.14	Put			0.00000	0.00000	0,000		0.00		0	0
GOVI On 06/02/2020 GOVI	703.15	Call			10,350.00000	1.03500	15,810,000		0.00		0	0
GOVI On 06/02/2020 GOVI	703.15	Put			0.00000	0.00000	0,000		0.00		0	0
GOVI On 06/02/2020 GOVI	703.13	Call			10,550.00000	1.05500	16,010,000		0.00		0	0
GOVI On 06/02/2020 GOVI	703.13	Put			0.00000	0.00000	0,000		0.00		0	0
GOVI On 07/05/2020 GOVI	719.99	Call			0.00000	0.00000	0,000		0.00		0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 07/05/2020	GOVI	719.99	Put			34,800.00000	3.48000	36,940,000		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			34,900.00000	3.49000	37,040,000		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			34,700.00000	3.47000	36,840,000		0.00	0	0
GOVI	On 06/08/2020	GOVI	728.13	Call			12,270.00000	1.22700	10,080,000		0.00	0	0
GOVI	On 06/08/2020	GOVI	728.13	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On 06/08/2020	GOVI	728.14	Call			12,170.00000	1.21700	9,980,000		0.00	0	0
GOVI	On 06/08/2020	GOVI	728.14	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On 06/08/2020	GOVI	728.12	Call			12,370.00000	1.23700	10,180,000		0.00	0	0
GOVI	On 06/08/2020	GOVI	728.12	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total GOVI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>											<b>1,226,231,940.00</b>	<b>174</b>	<b>1,178</b>
<b>Total for GOVI</b>											<b>1,226,231,940.00</b>	<b>174</b>	<b>1,178</b>
AL37	On 06/02/2020	Index Future			695.09500	695.09500	694.79200	694.79200			0.00	0	0
AL37	On 07/05/2020	Index Future			706.70600	706.70600	706.95300	706.95300			0.00	0	0
AL37	On 06/08/2020	Index Future			719.37600	719.37600	719.62800	719.62800			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			803.01700	803.01700	801.61200	801.61200			0.00	0	0
AL7T	On 07/05/2020	Index Future			816.51900	816.51900	815.64300	815.64300			0.00	0	0
AL7T	On 06/08/2020	Index Future			831.15800	831.15800	830.26700	830.26700			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			712.66400	712.66400	712.09900	712.09900			1,453,834,560.00	204	0
ALBI	On 07/05/2020	Index Future			724.34800	724.34800	724.56300	724.56300			28,973,920.00	4	210
ALBI	On 06/08/2020	Index Future			737.33500	737.33500	737.55400	737.55400			0.00	0	0
<b>Total ALBI Future</b>											<b>1,482,808,480.00</b>	<b>208</b>	<b>210</b>
<b>Total For ALBI</b>											<b>1,482,808,480.00</b>	<b>208</b>	<b>210</b>
IGOV	On 06/02/2020	Index Future			257.78200	257.78200	257.73400	257.73400			286,138,020.00	111	0
IGOV	On 07/05/2020	Index Future			262.25900	262.25900	262.31000	262.31000			0.00	0	1,047
IGOV	On 06/08/2020	Index Future			267.02400	267.02400	267.07600	267.07600			0.00	0	0
<b>Total IGOV Future</b>											<b>286,138,020.00</b>	<b>111</b>	<b>1,047</b>
<b>Total For IGOV</b>											<b>286,138,020.00</b>	<b>111</b>	<b>1,047</b>
<b>Total for Index</b>											<b>1,768,946,500.00</b>	<b>319</b>	<b>1,257</b>
5Y STN	On 21/12/2021	Interest Rate Swap			94.70000	94.70000	94.68000	94.68000			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>

Contract Details	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 Interest Rate Swap</b>										<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total for Derivatives :</b>										<b>40,925,116,205.29</b>	<b>410,376</b>	<b>1,230,121</b>
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.24242				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			7.30500	105.48412	7.30500	105.46345				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	102.75300	10.00000	102.72700				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>
AB018L On 04/09/2020 Spot Bond			11.37000	104.97615	11.37000	104.94426				0.00	0	0
<b>Total AB018U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB018U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB019U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB019U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB020L On 03/09/2022 Spot Bond			11.81000	105.20623	11.81000	105.17308				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	47.74035	100.00000	47.63412				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB026L On 20/08/2021 Spot Bond			100.00000	37.14704	100.00000	37.06527				0.00	0	0
<b>Total AB026U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB026U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB028U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB028U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB029U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB029U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB030U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB030U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB031U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB031U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB032U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB032U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<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	102.95900	10.00000	102.93200				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			5.11000	5.11000	5.11000	281.85962				0.00	0	20,000,000
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
ABF001 On 13/09/2026 Spot Bond					0.00000	101.14500				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	100.47608				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABF007 On 01/12/2030 Spot Bond					0.00000	101.23307				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>
ABF19U 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	101.43076				0.00	0	0
<b>Total ABFN08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.44466				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>
ABFN13 On 14/05/2020 Spot Bond					0.00000	100.16461				0.00	0	0
<b>Total ABFN13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.04978				0.00	0	0
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN15 On 11/11/2020 Spot Bond					0.00000	100.40061				0.00	0	0
<b>Total ABFN15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.23724				0.00	0	800,000,000
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.76677				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>
ABFN20 On 30/05/2020 Spot Bond					0.00000	101.76660				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>
ABFN21 On 30/05/2022 Spot Bond					0.00000	102.62396				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>
ABFN22 On 30/05/2024 Spot Bond					0.00000	103.75035				0.00	5,000,000,000	2,500,000,000
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
<b>Total For ABFN22</b>										<b>0.00</b>	<b>5,000,000,000</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
ABFN2: On 25/05/2027 Spot Bond					0.00000	105.44154				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	100.75135				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	101.95816				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	104.33473				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	101.96639				0.00	0	0
<b>Total ABFN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.80610				0.00	0	0
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 29/08/2025 Spot Bond					0.00000	102.71142				0.00	0	0
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.31253				0.00	0	0
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3: On 15/11/2021 Spot Bond					0.00000	99.86098				0.00	0	0
<b>Total ABFN31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.01844				0.00	0	0
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.15180				0.00	0	0
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.55663				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.57365				0.00	0	0
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.25103				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>
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.57538				0.00	0	0
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.38379				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>
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.22557				0.00	0	0
<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>
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.28490				0.00	0	300,000,000
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
ABFN4: On 16/09/2026 Spot Bond					0.00000	101.26136				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	101.27919				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	100.63403				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	100.64417				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	100.65146				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	102.02510				0.00	0	1,000,000,000
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABK10 On 14/02/2020 Spot Bond					0.00000	99.91650				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	99.72318				0.00	0	0
<b>Total ABK12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK6 On 05/06/2020 Spot Bond					0.00000	101.72910				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	101.36773				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>
ABKI02 On 05/06/2020 Spot Bond			6.37000	6.37000	6.37000	152.58762				0.00	0	0
<b>Total ABKI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI02 On 05/06/2020 Spot Bond			100.00000	93.86118	100.00000	93.66319				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			6.33000	6.33000	6.33000	136.45314				0.00	0	0
<b>Total ABKI03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI03 On 13/10/2021 Spot Bond			100.00000	35.31665	100.00000	35.23741				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			8.38000	8.38000	8.38000	128.61837				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	13.89420	100.00000	13.86286				0.00	0	0
<b>Total ABKI04/I2025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI04/I2025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKS1 On 05/04/2021 Spot Bond					0.00000	95.74982				0.00	0	1,000,000,000
<b>Total ABKS1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For ABKS1</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
ABN05 On 18/04/2021 Spot Bond			4.42000	206.78365	4.42000	206.75267				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN61 On 31/01/2025 Spot Bond			4.58000	4.58000	4.58000	129.60450			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			4.73000	4.73000	4.73000	174.03360			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			4.50000	4.50000	4.50000	209.69603			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			8.14500	8.14500	8.14500	102.43467			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			9.31000	9.31000	9.31000	107.37471			0.00	0	0
<b>Total ABN79 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN79</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN80 On 31/03/2021 Spot Bond			6.80500	6.80500	6.80500	102.38244			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			9.85500	9.85500	9.85500	104.59994			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			6.83000	106.05290	6.83000	106.03345			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			6.73500	102.86480	6.73500	102.84614			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	102.23354	9.20000	102.20836			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			7.51000	106.75966	7.51000	106.73803			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			6.86000	104.07924	6.86000	104.05996			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS15 On 11/11/2022 Spot Bond			7.21500	108.69995	7.21500	108.67878			0.00	0	830,000,000
<b>Total ABS15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>830,000,000</b>
<b>Total For ABS15</b>									<b>0.00</b>	<b>0</b>	<b>830,000,000</b>
ABS16 On 11/11/2025 Spot Bond			8.10500	112.95895	8.10500	112.93430			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			8.65500	113.67039	8.65500	113.64394			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			7.38500	111.39122	7.38500	111.36903			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			7.01500	101.92559	7.01500	101.90642			0.00	0	0
<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			8.30500	106.15778	8.30500	106.13405			0.00	0	2,500,000,000
<b>Total ABS7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For ABS7</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.81344	100.00000	12.78493			0.00	0	0
<b>Total ABS7/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS7/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABSI2 On 07/12/2023 Spot Bond			3.96000	3.96000	3.96000	293.08956			0.00	0	10,000,000
<b>Total ABSI2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For ABSI2</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
ABSI4 On 31/01/2022 Spot Bond			3.38000	160.13212	3.38000	160.11250			0.00	0	0
<b>Total ABSI4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ABT01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ABT02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ABT03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			10.75500	10.75500	10.75500	101.51325			0.00	0	500,000,000
<b>Total ABX01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For ABX01</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ACIF1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACIF1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL08€ On 25/11/2020 Spot Bond			10.00000	102.95900	10.00000	102.93200			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	101.37861			0.00	0	0
<b>Total ACL097 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL097</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL09€ On 20/12/2025 Spot Bond					0.00000	101.35045			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	239.03921			0.00	0	0
<b>Total ACL127 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL127</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12€ On 20/09/2021 Spot Bond					0.00000	239.10886			0.00	0	0
<b>Total ACL128 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL128</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12€ On 20/09/2021 Spot Bond					0.00000	101.31545			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	102.95900	10.00000	102.93200			0.00	0	0
<b>Total ACL142/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL142/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14€ On 20/12/2021 Spot Bond					0.00000	101.31971			0.00	0	0
<b>Total ACL145 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL145</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL18€ On 20/09/2022 Spot Bond					0.00000	100.56903			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL187 On 20/09/2020 Spot Bond					0.00000	101.57430			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>
ACL188 On 20/09/2020 Spot Bond					0.00000	101.34354			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	101.34788			0.00	0	0
<b>Total ACL193 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL193</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL194 On 20/09/2022 Spot Bond					0.00000	101.34788			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	101.37186			0.00	0	0
<b>Total ACL201 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL201</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL202 On 20/12/2022 Spot Bond					0.00000	101.37186			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	161.25258			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	164.00309			0.00	0	0
<b>Total ACL204 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL214 On 20/09/2020 Spot Bond					0.00000	99.61082			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	101.30279			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	99.97758			0.00	0	0
<b>Total ACL218 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL218</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL220 On 26/01/2021 Spot Bond					0.00000	100.33304			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL221 On 20/09/2021 Spot Bond					0.00000	101.29713				0.00	0	0
<b>Total ACL221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL222 On 20/09/2021 Spot Bond					0.00000	101.27597				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	101.94350				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	103.17024				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	101.85798				0.00	0	0
<b>Total AECI03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AECI03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AECI04 On 21/11/2023 Spot Bond					0.00000	101.86905				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	101.87086				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	102.42937				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	103.53115				0.00	0	380,000,000
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>380,000,000</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	<b>380,000,000</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	104.17988				0.00	0	500,000,000
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	102.65437				0.00	0	200,000,000
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
AHF2A3 On 18/07/2021 Spot Bond					0.00000	100.47890				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.26852				0.00	0	0
<b>Total AHF2B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.32099				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	100.47045				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	100.46761				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	100.49881				0.00	0	0
<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	100.52998				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	100.63178				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	100.66283				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	102.63632				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	101.90008				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			8.18500	109.70716	8.18500	109.68325				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	101.96648				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF5C On 21/08/2023 Spot Bond					0.00000	102.05501				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	102.67437				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	102.30144				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	102.46595				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	101.96640				0.00	0	0
<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	102.05491				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	102.67416				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>
AHL1A On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AHL1AU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL1AU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHL1B On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02 On 30/04/2023 Spot Bond			7.53500	114.93732	7.53500	114.91410			0.00	0	1,500,000,000
<b>Total AIR02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For AIR02</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
AIR04 On 29/05/2024 Spot Bond			7.83500	106.93817	7.83500	106.91559			0.00	0	100,000,000
<b>Total AIR04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For AIR04</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</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			10.57500	98.44639	10.57500	98.41852			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			4.93500	175.47589	4.93500	175.44719			0.00	0	10,000,000
<b>Total AIRL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For AIRL01</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</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	100.48878			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	102.26187			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	102.40131			0.00	0	0
<b>Total APF06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
APF07 On 25/06/2023 Spot Bond					0.00000	101.13429			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
APF08 On 24/07/2021 Spot Bond					0.00000	100.59868			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	100.40502			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	101.48947			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	101.25249			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
<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>

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
AS410L On 27/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AS410U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS410U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02L On 07/12/2033 Spot Bond			4.75000	227.16258	4.75000	227.12654			0.00	0	0
<b>Total ASN022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN022</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03L On 07/12/2033 Spot Bond			4.76500	203.93431	4.76500	203.90184			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>
ASN05L On 22/04/2020 Spot Bond					0.00000	100.45915			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>
ASN05L On 28/04/2020 Spot Bond					0.00000	100.31362			0.00	0	0
<b>Total ASN059 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN059</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06L On 30/04/2020 Spot Bond					0.00000	100.25851			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>
ASN06L 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>
ASN06L On 07/02/2020 Spot Bond					0.00000	0.00000			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>
ASN07L On 20/06/2020 Spot Bond					0.00000	101.47165			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>
ASN08L On 20/09/2020 Spot Bond					0.00000	101.25897			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>
ASN08L On 20/06/2020 Spot Bond					0.00000	101.67830			0.00	0	49,500,000
<b>Total ASN083 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>49,500,000</b>
<b>Total For ASN083</b>									<b>0.00</b>	<b>0</b>	<b>49,500,000</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
ASN08: On 03/09/2020 Spot Bond					0.00000	102.72320				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	155.19070				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	100.47262				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	99.99997				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	93.67119				0.00	0	0
<b>Total ASN099 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN099</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN111: On 02/12/2020 Spot Bond					0.00000	101.72984				0.00	0	0
<b>Total ASN111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN11: On 07/03/2021 Spot Bond					0.00000	101.54481				0.00	0	0
<b>Total ASN113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN12: On 20/12/2020 Spot Bond					0.00000	101.65319				0.00	0	0
<b>Total ASN121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 20/12/2020 Spot Bond					0.00000	101.63914				0.00	0	0
<b>Total ASN134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN13: On 31/01/2022 Spot Bond			4.11000	157.93385	4.11000	157.91138				0.00	0	0
<b>Total ASN137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 20/06/2020 Spot Bond					0.00000	101.91100				0.00	0	0
<b>Total ASN143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 20/06/2021 Spot Bond					0.00000	89.63065				0.00	0	0
<b>Total ASN145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 04/05/2021 Spot Bond					0.00000	100.14113				0.00	0	0
<b>Total ASN146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 04/05/2021 Spot Bond					0.00000	100.14329				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			4.15500	157.79960	4.15500	157.77697				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	58.32348				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	101.76804				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			5.37000	166.39530	5.37000	166.36615				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 08/08/2021 Spot Bond					0.00000	100.00003				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	99.79906				0.00	0	0
<b>Total ASN161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN164</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 20/06/2021 Spot Bond					0.00000	101.93200				0.00	0	0
<b>Total ASN165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN18: On 20/06/2022 Spot Bond					0.00000	101.44519				0.00	0	0
<b>Total ASN181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 12/06/2020 Spot Bond					0.00000	101.41750				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN19: On 30/06/2022 Spot Bond					0.00000	101.08079				0.00	0	0
<b>Total ASN194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 31/01/2038 Spot Bond			4.72500	102.75240	4.72500	102.73608				0.00	0	0
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 20/06/2022 Spot Bond					0.00000	101.23089				0.00	0	0
<b>Total ASN196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20: On 20/06/2022 Spot Bond					0.00000	101.24246				0.00	0	0
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20: On 20/06/2022 Spot Bond					0.00000	101.30883				0.00	0	0
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20: On 24/08/2021 Spot Bond					0.00000	102.17771				0.00	0	0
<b>Total ASN208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20: On 24/08/2025 Spot Bond					0.00000	102.37692				0.00	0	0
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21: On 28/08/2020 Spot Bond					0.00000	101.71466				0.00	0	0
<b>Total ASN210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21: On 29/08/2022 Spot Bond					0.00000	101.78316				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>
ASN24: On 09/03/2020 Spot Bond					0.00000	101.49140				0.00	0	0
<b>Total ASN243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN25: On 29/05/2021 Spot Bond					0.00000	101.68172				0.00	0	0
<b>Total ASN255 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN255</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN26: On 20/06/2023 Spot Bond					0.00000	101.44237				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN27 On 20/06/2023 Spot Bond					0.00000	101.23794				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>
ASN278 On 15/08/2023 Spot Bond					0.00000	99.84515				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>
ASN279 On 20/08/2048 Spot Bond					0.00000	99.77316				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>
ASN280 On 21/08/2023 Spot Bond					0.00000	101.96206				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>
ASN286 On 13/09/2025 Spot Bond					0.00000	101.48894				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>
ASN291 On 26/09/2023 Spot Bond					0.00000	101.12448				0.00	0	0
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN300 On 20/12/2023 Spot Bond					0.00000	101.29433				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>
ASN310 On 20/12/2023 Spot Bond					0.00000	101.52679				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>
ASN315 On 20/01/2021 Spot Bond					0.00000	101.48141				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>
ASN316 On 30/04/2020 Spot Bond					0.00000	100.26117				0.00	0	14,200,000,000
<b>Total ASN316 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,200,000,000</b>
<b>Total For ASN316</b>										<b>0.00</b>	<b>0</b>	<b>14,200,000,000</b>
ASN317 On 30/03/2020 Spot Bond					0.00000	100.95010				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>
ASN318 On 31/03/2029 Spot Bond			4.71500	4.71500	4.71500	93.24836				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN31: On 28/02/2033 Spot Bond			4.86500	4.86500	4.86500	89.94539			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	101.25029			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	101.36195			0.00	0	0
<b>Total ASN328 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN328</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN33: On 09/05/2024 Spot Bond					0.00000	100.00011			0.00	0	0
<b>Total ASN333 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN333</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN33: On 20/06/2024 Spot Bond					0.00000	101.25621			0.00	0	0
<b>Total ASN335 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN335</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN33: On 31/01/2038 Spot Bond			4.83500	101.20789	4.83500	101.19151			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	101.30839			0.00	0	0
<b>Total ASN341 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN341</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN34: On 12/02/2021 Spot Bond					0.00000	100.15110			0.00	0	0
<b>Total ASN342 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN342</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN34: On 12/02/2021 Spot Bond					0.00000	100.15110			0.00	0	0
<b>Total ASN344 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN344</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN34: On 20/06/2024 Spot Bond					0.00000	101.23082			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	101.27621			0.00	0	0
<b>Total ASN351 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN351</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN35: On 20/06/2024 Spot Bond					0.00000	101.27314			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN35: On 20/06/2024 Spot Bond					0.00000	101.27314				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	101.70908				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	101.43521				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	101.25759				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	101.28720				0.00	0	0
<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	100.28068				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	101.34235				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	101.34235				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	101.42259				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	101.26464				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	99.78985				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	101.32914				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN409 On 20/12/2024 Spot Bond					0.00000	100.45008				0.00	0	0
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN75U 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	101.98706				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			6.83500	103.88048	6.83500	103.86140				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			7.11000	107.78272	7.11000	107.76203				0.00	0	0
<b>Total BAW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW21 On 24/03/2022 Spot Bond			9.30000	103.54677	9.30000	103.52091				0.00	0	0
<b>Total BAW21/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW21/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW22 On 07/12/2022 Spot Bond					0.00000	103.35947				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	100.29637				0.00	0	0
<b>Total BAW25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAW26U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW26U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAW27U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW27U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW28 On 06/06/2022 Spot Bond					0.00000	102.56892				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	101.90136				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW30 On 05/12/2021 Spot Bond					0.00000	101.52645				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	100.97277				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	104.84124				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	101.93498				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			10.43000	10.43000	10.43000	102.08680				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	101.37216				0.00	0	0
<b>Total BAYA61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA62 On 30/09/2020 Spot Bond					0.00000	101.29464				0.00	0	0
<b>Total BAYA62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA63 On 30/11/2020 Spot Bond					0.00000	102.66387				0.00	0	0
<b>Total BAYA63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.30569				0.00	0	0
<b>Total BAYA64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA65 On 30/09/2020 Spot Bond					0.00000	101.74058				0.00	0	0
<b>Total BAYA65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.29474				0.00	0	0
<b>Total BAYA66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA67 On 31/03/2023 Spot Bond			10.03500	10.03500	10.03500	104.27230				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA69 On 30/06/2021 Spot Bond					0.00000	101.22287				0.00	0	0
<b>Total BAYA69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.22287				0.00	0	0
<b>Total BAYA70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA70</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.22287				0.00	0	0
<b>Total BAYA71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA72 On 31/03/2026 Spot Bond			11.36500	11.36500	11.36500	107.92455				0.00	0	0
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.86778				0.00	0	0
<b>Total BAYA73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.67383				0.00	0	0
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.74068				0.00	0	0
<b>Total BAYA75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.74074				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>
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.47309				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	101.63689				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	103.50549				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>
BAYB11 On 30/06/2020 Spot Bond					0.00000	101.69207				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB11 On 30/06/2021 Spot Bond					0.00000	101.47156				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	101.49827				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	101.49827				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	101.49827				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	101.52607				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	101.49891				0.00	0	0
<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	101.49891				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	101.49891				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>
BAYD11 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD31 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD41 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYD5I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC126 On 29/05/2020 Spot Bond					0.00000	101.49983				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	100.00004				0.00	0	10,000,000,000
<b>Total BCJ15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For BCJ15</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
BCJ16 On 08/12/2020 Spot Bond					0.00000	101.42466				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			8.31000	8.31000	8.31000	101.41973				0.00	0	0
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD302L On 18/04/2028 Spot Bond			100.00000	10.62028	100.00000	10.59678				0.00	0	0
<b>Total BD302U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD302U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BDX211 On 05/08/2033 Spot Bond					0.00000	100.02853				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	102.16743				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>
BGL05 On 04/09/2020 Spot Bond			8.93000	106.28527	8.93000	106.25976				0.00	0	0
<b>Total BGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL06 On 04/09/2020 Spot Bond					0.00000	103.20704				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL07 On 03/09/2022 Spot Bond			8.83500	111.89065	8.83500	111.86409			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	101.98739			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			8.63000	105.86645	8.63000	105.84188			0.00	0	0
<b>Total BGL09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL10 On 05/05/2021 Spot Bond					0.00000	102.84516			0.00	0	0
<b>Total BGL10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL11 On 05/05/2021 Spot Bond			9.41000	106.74515	9.41000	106.71820			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	103.54548			0.00	0	30,000,000
<b>Total BGL12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For BGL12</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
BGL13 On 20/08/2021 Spot Bond			7.83500	105.22889	7.83500	105.20692			0.00	0	0
<b>Total BGL13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL14 On 03/11/2021 Spot Bond					0.00000	104.21074			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	105.31138			0.00	0	10,000,000
<b>Total BGL15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For BGL15</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
BGL16 On 25/05/2022 Spot Bond					0.00000	102.26253			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	105.54652			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	103.88219			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL19 On 29/09/2024 Spot Bond					0.00000	106.15263				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	108.69474				0.00	0	60,000,000
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
BID07 On 30/06/2020 Spot Bond					0.00000	101.32088				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	102.16573				0.00	0	0
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID09 On 15/11/2021 Spot Bond					0.00000	99.95679				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	99.85537				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			7.57500	108.81559	7.57500	108.79337				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	101.42955				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	101.29668				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	100.32802				0.00	1,900,000,000	1,900,000,000
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>1,900,000,000</b>	<b>1,900,000,000</b>
<b>Total For BID14</b>										<b>0.00</b>	<b>1,900,000,000</b>	<b>1,900,000,000</b>
BID15 On 28/10/2024 Spot Bond					0.00000	100.01049				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	100.25543				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BNPP0: On 12/10/2028 Spot Bond					0.00000	100.77454				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	102.09911				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	101.02878				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	101.17054				0.00	0	0
<b>Total BPPF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0: On 15/09/2020 Spot Bond					0.00000	101.58637				0.00	0	0
<b>Total BPPF04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0: On 22/03/2021 Spot Bond					0.00000	101.12400				0.00	0	0
<b>Total BPPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF1: On 23/07/2021 Spot Bond					0.00000	100.52486				0.00	0	0
<b>Total BPPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.24412				0.00	0	0
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF1: On 22/03/2020 Spot Bond					0.00000	101.07745				0.00	0	0
<b>Total BPPF15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF1: On 23/07/2020 Spot Bond					0.00000	100.37128				0.00	0	0
<b>Total BPPF16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF1: On 19/11/2020 Spot Bond					0.00000	99.82630				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>
BPPF1: On 19/11/2022 Spot Bond					0.00000	99.81798				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BPPF2(On 19/11/2024 Spot Bond					0.00000	99.81342				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>
BS2A1(On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2A1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2A1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2A2(On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2A2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2A2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2B1(On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2C1(On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ20(On 27/03/2020 Spot Bond					0.00000	101.14135				0.00	0	0
<b>Total BWZ20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ20A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ21(On 27/03/2021 Spot Bond					0.00000	101.12894				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	99.99996				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>
BX161(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>
BX162(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>
BX163(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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX164U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX164U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BYA68U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BYA68U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BYB10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BYB10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL22 On 06/05/2020 Spot Bond			7.15000	102.54259	7.15000	102.52284				0.00	0	0
<b>Total CBL22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL24 On 02/11/2020 Spot Bond					0.00000	101.12232				0.00	0	0
<b>Total CBL24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL26 On 06/05/2021 Spot Bond			7.23500	107.43157	7.23500	107.41059				0.00	0	0
<b>Total CBL26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL27 On 12/05/2020 Spot Bond					0.00000	100.23529				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	101.86251				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	100.33268				0.00	0	15,000,000
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000</b>
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000</b>
CCT01 On 23/06/2023 Spot Bond			9.25500	111.08628	9.25500	111.05882				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			9.05500	110.91766	9.05500	110.89083				0.00	0	1,850,000,000
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,850,000,000</b>
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	<b>1,850,000,000</b>
CCT03 On 15/03/2025 Spot Bond			8.84500	113.87692	8.84500	113.84984				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT04 On 17/07/2027 Spot Bond			9.84500	102.36903	9.84500	102.34200			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	102.95860	10.00000	102.93170			0.00	0	0
<b>Total CGR14/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR21 On 12/10/2020 Spot Bond					0.00000	101.55257			0.00	0	0
<b>Total CGR21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR24 On 08/02/2021 Spot Bond					0.00000	100.98269			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	100.56227			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	100.57494			0.00	0	0
<b>Total CGR32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR33 On 22/09/2020 Spot Bond					0.00000	101.46913			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	99.91674			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	101.35975			0.00	0	0
<b>Total CGR41 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR41</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR42 On 03/08/2023 Spot Bond					0.00000	100.21003			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR43 On 08/02/2022 Spot Bond					0.00000	100.00016				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	101.07170				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	100.30236				0.00	0	0
<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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.08972				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	156.04841	3.14000	155.95263				0.00	0	0
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN198 On 13/09/2021 Spot Bond			4.08000	4.08000	4.08000	153.10485				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	102.95900	10.00000	102.93200				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	102.95900	10.00000	102.93200				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	102.95900	10.00000	102.93200				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	99.90333				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			9.42500	102.57862	9.42500	102.55267				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			9.94500	104.27539	9.94500	104.24759				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	101.44529				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	99.90548				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN34 On 20/12/2023 Spot Bond					0.00000	100.77738			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>
CLN36 On 20/03/2024 Spot Bond			8.60500	110.76308	8.60500	110.73745			0.00	0	0
<b>Total CLN362 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN362</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36 On 06/08/2023 Spot Bond					0.00000	100.10514			0.00	0	0
<b>Total CLN364 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN364</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36 On 20/03/2024 Spot Bond			10.74500	112.37059	10.74500	112.33828			0.00	0	0
<b>Total CLN365 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN365</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36 On 06/08/2023 Spot Bond					0.00000	100.10940			0.00	0	0
<b>Total CLN366 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN366</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37 On 26/07/2022 Spot Bond					0.00000	100.34638			0.00	0	0
<b>Total CLN370 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN370</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37 On 20/03/2024 Spot Bond					0.00000	108.82368			0.00	0	0
<b>Total CLN371 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN371</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37 On 20/03/2021 Spot Bond			7.43000	106.44615	7.43000	106.42481			0.00	0	0
<b>Total CLN376 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN376</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37 On 20/03/2024 Spot Bond			10.98000	102.75940	10.98000	102.72923			0.00	0	0
<b>Total CLN379 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN379</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN38 On 20/09/2024 Spot Bond			11.00000	104.32720	11.00000	104.29651			0.00	0	0
<b>Total CLN380 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN380</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN38 On 20/03/2021 Spot Bond					0.00000	101.25009			0.00	0	0
<b>Total CLN382 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN382</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN38 On 20/09/2024 Spot Bond			10.53500	110.09902	10.53500	110.06797			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN385 On 20/09/2024 Spot Bond					0.00000	101.55194			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>
CLN386 On 20/03/2021 Spot Bond					0.00000	101.28713			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>
CLN387 On 26/01/2021 Spot Bond					0.00000	100.36690			0.00	0	0
<b>Total CLN387 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN387</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN394 On 20/09/2022 Spot Bond					0.00000	101.29431			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	101.41971			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	101.80795			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	99.90892			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	99.90946			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	101.29419			0.00	0	0
<b>Total CLN400 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN400</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN406 On 20/06/2020 Spot Bond					0.00000	100.54877			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	101.30124			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	101.53073			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN41( On 20/09/2020 Spot Bond					0.00000	102.65169			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	101.61235			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	100.92860			0.00	0	0
<b>Total CLN412 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN412</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN413 On 20/09/2020 Spot Bond					0.00000	101.83861			0.00	0	0
<b>Total CLN413 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN413</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN414 On 20/09/2020 Spot Bond					0.00000	101.48436			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	100.62295			0.00	0	0
<b>Total CLN416 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN416</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN416 On 23/09/2020 Spot Bond					0.00000	101.40265			0.00	0	0
<b>Total CLN418 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN418</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN419 On 20/12/2020 Spot Bond					0.00000	101.55476			0.00	0	0
<b>Total CLN419 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN419</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN420 On 20/12/2020 Spot Bond					0.00000	104.08997			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>
CLN421 On 26/01/2021 Spot Bond					0.00000	100.45839			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>
CLN422 On 20/12/2020 Spot Bond					0.00000	107.32400			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>
CLN423 On 20/12/2020 Spot Bond					0.00000	106.13100			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN424 On 20/12/2020 Spot Bond					0.00000	107.22600				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>
CLN425 On 20/12/2020 Spot Bond					0.00000	102.32098				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>
CLN426 On 20/12/2020 Spot Bond					0.00000	105.77900				0.00	0	0
<b>Total CLN426 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN426</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN429 On 20/12/2020 Spot Bond					0.00000	101.84982				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>
CLN430 On 20/12/2020 Spot Bond					0.00000	152.52000				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>
CLN431 On 20/12/2020 Spot Bond					0.00000	107.68400				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>
CLN432 On 20/12/2020 Spot Bond					0.00000	108.26500				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>
CLN433 On 20/12/2020 Spot Bond					0.00000	108.73300				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>
CLN434 On 20/12/2020 Spot Bond					0.00000	153.52000				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>
CLN436 On 20/12/2020 Spot Bond					0.00000	101.42105				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>
CLN437 On 20/12/2020 Spot Bond					0.00000	101.35766				0.00	0	0
<b>Total CLN437 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN437</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN439 On 03/02/2021 Spot Bond					0.00000	100.87425				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN44( On 20/03/2021 Spot Bond					0.00000	155.23000				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>
CLN44( On 24/05/2021 Spot Bond			7.33000	107.26955	7.33000	107.24834				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>
CLN45( On 31/01/2022 Spot Bond			4.08000	158.02343	4.08000	158.00109				0.00	0	0
<b>Total CLN452 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN452</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN45( On 31/01/2025 Spot Bond			6.83000	116.88770	6.83000	116.86258				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>
CLN45( On 31/01/2025 Spot Bond			7.07000	115.61531	7.07000	115.58972				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>
CLN45( On 20/12/2021 Spot Bond					0.00000	101.59996				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>
CLN45( On 17/11/2021 Spot Bond					0.00000	99.83928				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>
CLN45( On 29/11/2021 Spot Bond					0.00000	102.43118				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>
CLN46( On 29/11/2021 Spot Bond					0.00000	102.74552				0.00	0	0
<b>Total CLN460 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN460</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN46( On 15/02/2022 Spot Bond					0.00000	102.12032				0.00	0	0
<b>Total CLN461 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN461</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN46( On 16/02/2022 Spot Bond			8.60000	104.29597	8.60000	104.27212				0.00	0	0
<b>Total CLN462 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN462</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN46( On 13/03/2022 Spot Bond			8.03500	107.94471	8.03500	107.92134				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN465 On 14/03/2020 Spot Bond					0.00000	101.31238				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>
CLN467 On 27/03/2020 Spot Bond					0.00000	101.06820				0.00	0	0
<b>Total CLN467 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN467</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN468 On 28/03/2020 Spot Bond					0.00000	101.03542				0.00	0	0
<b>Total CLN468 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN468</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN469 On 28/03/2022 Spot Bond					0.00000	101.95275				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>
CLN472 On 19/11/2022 Spot Bond					0.00000	99.77271				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>
CLN475 On 23/06/2021 Spot Bond					0.00000	102.11867				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>
CLN476 On 20/09/2020 Spot Bond					0.00000	101.43510				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>
CLN477 On 29/11/2021 Spot Bond			100.00000	32.16961	100.00000	32.09802				0.00	0	0
<b>Total CLN477 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN477</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN482 On 20/05/2021 Spot Bond					0.00000	99.79265				0.00	0	0
<b>Total CLN482 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN482</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN483 On 20/05/2021 Spot Bond					0.00000	100.96334				0.00	0	0
<b>Total CLN483 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN483</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN484 On 02/12/2021 Spot Bond					0.00000	102.92007				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN485 On 02/12/2021 Spot Bond			7.53000	105.38773	7.53000	105.36644			0.00	0	0
<b>Total CLN485 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN485</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN486 On 20/06/2022 Spot Bond					0.00000	101.76708			0.00	0	0
<b>Total CLN486 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN486</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN487 On 23/06/2021 Spot Bond			11.03500	104.16256	11.03500	105.41715			0.00	0	0
<b>Total CLN487 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN487</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN488 On 28/07/2022 Spot Bond			7.83500	103.23859	7.83500	103.21679			0.00	0	0
<b>Total CLN488 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN488</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN489 On 28/03/2020 Spot Bond					0.00000	101.07059			0.00	0	0
<b>Total CLN489 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN489</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN490 On 28/03/2022 Spot Bond					0.00000	101.94756			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>
CLN493 On 20/06/2022 Spot Bond					0.00000	101.43392			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>
CLN495 On 29/08/2020 Spot Bond					0.00000	101.72148			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>
CLN496 On 04/09/2024 Spot Bond			8.23500	111.27647	8.23500	111.25180			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>
CLN497 On 04/09/2024 Spot Bond					0.00000	103.89632			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>
CLN498 On 08/06/2022 Spot Bond					0.00000	103.70189			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>
CLN499 On 20/05/2021 Spot Bond					0.00000	99.77387			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN50( On 10/10/2020 Spot Bond					0.00000	100.77172				0.00	0	0
<b>Total CLN500 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN500</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN50 On 11/10/2022 Spot Bond					0.00000	100.74842				0.00	0	0
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN50 On 11/10/2024 Spot Bond					0.00000	100.77474				0.00	0	0
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN50 On 11/10/2024 Spot Bond					0.00000	100.77474				0.00	0	0
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN50 On 24/10/2020 Spot Bond					0.00000	100.38743				0.00	0	0
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN50 On 20/12/2022 Spot Bond					0.00000	101.82219				0.00	0	0
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN50 On 24/02/2020 Spot Bond					0.00000	102.08307				0.00	0	0
<b>Total CLN508 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN508</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN51( On 11/10/2020 Spot Bond					0.00000	100.73698				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	97.58834				0.00	0	0
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN51( On 15/09/2022 Spot Bond			9.96000	104.05897	9.96000	104.03120				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>
CLN51 On 30/10/2022 Spot Bond			10.01000	102.81435	10.01000	102.78692				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>
CLN51( On 25/11/2022 Spot Bond					0.00000	101.98917				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN519 On 30/06/2022 Spot Bond			9.60000	101.10773	9.60000	102.30183				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	101.47452				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	101.29187				0.00	0	0
<b>Total CLN521 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN521</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN522 On 27/02/2023 Spot Bond					0.00000	101.80218				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>
CLN523 On 13/05/2021 Spot Bond					0.00000	99.93349				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>
CLN524 On 09/09/2022 Spot Bond			9.20000	103.90445	9.20000	103.87877				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>
CLN525 On 24/04/2021 Spot Bond					0.00000	100.38975				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>
CLN526 On 26/04/2023 Spot Bond					0.00000	101.03221				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>
CLN527 On 21/02/2024 Spot Bond					0.00000	103.93541				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>
CLN528 On 25/11/2022 Spot Bond					0.00000	102.97296				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>
CLN529 On 29/11/2021 Spot Bond					0.00000	103.62054				0.00	0	0
<b>Total CLN529 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN529</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN530 On 12/03/2021 Spot Bond					0.00000	101.41426				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN53 On 12/03/2023 Spot Bond					0.00000	101.47452				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>
CLN53 On 20/06/2023 Spot Bond					0.00000	103.41834				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>
CLN53 On 20/06/2023 Spot Bond					0.00000	101.36487				0.00	0	0
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN53 On 18/07/2025 Spot Bond					0.00000	100.51574				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>
CLN53 On 18/07/2025 Spot Bond			9.53500	9.53500	9.53500	104.03710				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>
CLN53 On 18/07/2023 Spot Bond					0.00000	98.69444				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>
CLN53 On 25/10/2023 Spot Bond					0.00000	100.32755				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>
CLN53 On 16/08/2023 Spot Bond					0.00000	99.83480				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>
CLN53 On 20/12/2023 Spot Bond					0.00000	101.70965				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>
CLN54 On 17/01/2024 Spot Bond					0.00000	100.65008				0.00	0	0
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54 On 20/12/2023 Spot Bond					0.00000	121.42600				0.00	0	0
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54 On 30/05/2022 Spot Bond					0.00000	101.72831				0.00	0	14,200,000,000
<b>Total CLN542 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,200,000,000</b>
<b>Total For CLN542</b>										<b>0.00</b>	<b>0</b>	<b>14,200,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN54: 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>
CLN54: On 20/12/2023 Spot Bond					0.00000	103.04781				0.00	0	0
<b>Total CLN544 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN544</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54: On 17/01/2024 Spot Bond					0.00000	100.64040				0.00	0	0
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54: On 21/08/2026 Spot Bond			9.00500	104.66249	9.00500	109.63427				0.00	0	0
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54: On 29/03/2025 Spot Bond			9.05500	107.80545	9.05500	107.77923				0.00	0	0
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54: On 12/11/2025 Spot Bond			9.14500	106.97343	9.14500	106.94716				0.00	0	0
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54: On 07/12/2025 Spot Bond			4.86000	4.86000	4.86000	103.97080				0.00	0	0
<b>Total CLN549 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN549</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN55 On 18/04/2028 Spot Bond					0.00000	270.10530				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			4.86000	4.86000	4.86000	103.97000				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>
CLN55: On 03/03/2020 Spot Bond				100.00000	0.00000	109.68700				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>
CLN55: On 20/12/2023 Spot Bond					0.00000	120.87900				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>
CLN55: 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN554 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>
CLN555 On 20/12/2020 Spot Bond					0.00000	102.56181				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>
CLN556 On 15/11/2023 Spot Bond					0.00000	99.83744				0.00	0	0
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN557 On 12/11/2023 Spot Bond					0.00000	99.95582				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	101.90419				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	100.69842				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	115.72800				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	99.97714				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	101.65178	10.16000	102.48064				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			9.00500	108.45494	9.00500	107.58289				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	100.00009				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	101.86679				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN566 On 17/01/2024 Spot Bond					0.00000	102.16236				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	101.68935				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	99.97810				0.00	0	0
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN569 On 13/05/2021 Spot Bond					0.00000	99.92774				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>
CLN570 On 13/05/2021 Spot Bond					0.00000	100.65678				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>
CLN571 On 12/11/2025 Spot Bond			9.23500	106.57572	9.23500	105.70745				0.00	0	700,000,000
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
CLN572 On 12/11/2025 Spot Bond					0.00000	99.95420				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>
CLN573 On 13/05/2021 Spot Bond					0.00000	100.46098				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>
CLN574 On 11/02/2024 Spot Bond					0.00000	99.97801				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>
CLN575 On 15/03/2024 Spot Bond					0.00000	101.36468				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>
CLN576 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>
CLN577 On 20/06/2024 Spot Bond					0.00000	101.44929				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN577 On 18/04/2026 Spot Bond					0.00000	100.50140				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>
CLN579 On 02/04/2024 Spot Bond					0.00000	101.01854				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>
CLN580 On 10/10/2024 Spot Bond					0.00000	100.94040				0.00	0	0
<b>Total CLN580 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN580</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN581 On 10/05/2024 Spot Bond					0.00000	100.00001				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>
CLN582 On 30/05/2022 Spot Bond					0.00000	101.66149				0.00	0	27,500,000,000
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,500,000,000</b>
<b>Total For CLN582</b>										<b>0.00</b>	<b>0</b>	<b>27,500,000,000</b>
CLN583 On 16/09/2025 Spot Bond					0.00000	101.52550				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>
CLN584 On 18/04/2022 Spot Bond					0.00000	100.47045				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>
CLN585 On 31/05/2022 Spot Bond					0.00000	101.63278				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>
CLN586 On 16/09/2025 Spot Bond					0.00000	102.17454				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>
CLN587 On 10/06/2026 Spot Bond					0.00000	101.54141				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>
CLN588 On 14/06/2022 Spot Bond					0.00000	101.28256				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>
CLN589 On 18/06/2024 Spot Bond					0.00000	101.33410				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN59( On 16/09/2025 Spot Bond					0.00000	101.50611				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>
CLN59 On 05/12/2026 Spot Bond					0.00000	103.58947				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>
CLN59 On 05/12/2026 Spot Bond			5.05000	121.87372	5.05000	99.90290				0.00	0	0
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN59 On 24/11/2024 Spot Bond					0.00000	101.88317				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>
CLN59 On 07/12/2025 Spot Bond					0.00000	101.62172				0.00	0	350,000,000
<b>Total CLN594 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
<b>Total For CLN594</b>										<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
CLN59 On 27/06/2022 Spot Bond					0.00000	101.09493				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>
CLN59 On 24/11/2024 Spot Bond					0.00000	101.88317				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>
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.06425				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>
CLN59 On 02/04/2026 Spot Bond					0.00000	100.98166				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>
CLN59 On 10/12/2024 Spot Bond					0.00000	101.45371				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>
CLN60 On 18/06/2024 Spot Bond					0.00000	101.33410				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>
CLN60 On 18/06/2024 Spot Bond					0.00000	101.33410				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN602 On 04/06/2023 Spot Bond					0.00000	101.62640				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>
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.11764				0.00	0	0
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN604 On 05/08/2024 Spot Bond					0.00000	100.02047				0.00	0	0
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN605 On 12/08/2022 Spot Bond					0.00000	99.95757				0.00	0	0
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN606 On 14/04/2026 Spot Bond					0.00000	100.79972				0.00	0	0
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN607 On 17/01/2024 Spot Bond					0.00000	100.59197				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>
CLN608 On 22/08/2024 Spot Bond					0.00000	101.93417				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>
CLN609 On 30/04/2023 Spot Bond			9.32000	102.62224	9.32000	102.59671				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>
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN610 On 23/07/2022 Spot Bond					0.00000	100.40996				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>
CLN611 On 14/04/2026 Spot Bond					0.00000	100.79609				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>
CLN612 On 07/03/2025 Spot Bond					0.00000	101.54478				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN613 On 22/08/2022 Spot Bond					0.00000	101.89054				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>
CLN614 On 30/11/2021 Spot Bond					0.00000	101.66138				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>
CLN615 On 30/09/2020 Spot Bond					0.00000	100.96594				0.00	0	0
<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>
CLN616 On 20/12/2029 Spot Bond					0.00000	101.52653				0.00	0	20,000,000
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
CLN617 On 20/12/2024 Spot Bond					0.00000	101.35767				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>
CLN618 On 20/12/2022 Spot Bond					0.00000	101.41413				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>
CLN619 On 30/11/2021 Spot Bond					0.00000	101.63275				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>
CLN620 On 28/10/2024 Spot Bond					0.00000	100.29497				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>
CLN621 On 28/10/2022 Spot Bond					0.00000	100.29434				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>
CLN622 On 28/04/2021 Spot Bond					0.00000	100.28036				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>
CLN623 On 20/12/2024 Spot Bond					0.00000	101.56886				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>
CLN624 On 25/01/2023 Spot Bond					0.00000	100.33126				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN625 On 25/01/2023 Spot Bond			7.93500	103.16866	7.93500	103.14660				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>
CLN626 On 19/08/2025 Spot Bond					0.00000	102.20768				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>
CLN627 On 31/07/2034 Spot Bond					0.00000	100.25637				0.00	0	0
<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>
CLN628 On 31/07/2034 Spot Bond			11.34000	85.57780	11.34000	85.55186				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>
CLN629 On 20/11/2021 Spot Bond					0.00000	101.83634				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>
CLN630 On 19/08/2025 Spot Bond			9.70500	103.41854	9.70500	103.65144				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>
CLN631 On 19/08/2025 Spot Bond					0.00000	101.96576				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>
CLN632 On 21/05/2021 Spot Bond					0.00000	101.69717				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>
CLN633 On 09/10/2034 Spot Bond					0.00000	100.95793				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>
CLN634 On 09/05/2022 Spot Bond					0.00000	100.00018				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>
CLN635 On 19/08/2025 Spot Bond					0.00000	100.74101				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>
CLN636 On 21/11/2024 Spot Bond					0.00000	100.62219				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN637 On 19/08/2025 Spot Bond					0.00000	100.67195			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>
CLN638 On 19/02/2021 Spot Bond					0.00000	100.52762			0.00	0	0
<b>Total CLN638 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN638</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN639 On 12/08/2022 Spot Bond					0.00000	99.95837			0.00	0	0
<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>
CLN640 On 19/08/2025 Spot Bond					0.00000	100.50012			0.00	0	0
<b>Total CLN640 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN640</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN641 On 20/12/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	5,000,000,000	
<b>Total CLN641 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>	
<b>Total For CLN641</b>								<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>	
CLN643 On 17/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	5,000,000,000	
<b>Total CLN643 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>	
<b>Total For CLN643</b>								<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>	
CLN644 On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		200,000,000,000,000.00	2,000,000,000	2,000,000,000	
<b>Total CLN644 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>	
<b>Total For CLN644</b>								<b>10,000,000,000,000.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>	
CLN645 On 18/12/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		280,000,000,000,000.00	2,800,000,000	2,800,000,000	
<b>Total CLN645 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>2,800,000,000</b>	<b>2,800,000,000</b>	
<b>Total For CLN645</b>								<b>10,000,000,000,000.00</b>	<b>2,800,000,000</b>	<b>2,800,000,000</b>	
CLN646 On 29/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		420,000,000,000,000.00	4,200,000,000	4,200,000,000	
<b>Total CLN646 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>4,200,000,000</b>	<b>4,200,000,000</b>	
<b>Total For CLN646</b>								<b>10,000,000,000,000.00</b>	<b>4,200,000,000</b>	<b>4,200,000,000</b>	
CLN81 On 18/04/2028 Spot Bond			8.31000	101.44228	8.31000	101.41973		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	101.30829		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	99.84076		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ05 On 05/06/2023 Spot Bond			7.59500	115.52785	7.59500	115.50432			2,278,500,000,000.00	300,000,000	430,000,000
<b>Total COJ05 SPOT</b>									<b>2,278,500,000,000.00</b>	<b>300,000,000</b>	<b>430,000,000</b>
<b>Total For COJ05</b>									<b>2,278,500,000,000.00</b>	<b>300,000,000</b>	<b>430,000,000</b>
COJ07 On 23/03/2021 Spot Bond			7.52000	107.57671	7.52000	107.55489			0.00	0	639,700,000
<b>Total COJ07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>639,700,000</b>
<b>Total For COJ07</b>									<b>0.00</b>	<b>0</b>	<b>639,700,000</b>
COJ08 On 22/06/2026 Spot Bond			9.35500	111.46868	9.35500	111.44084			0.00	0	0
<b>Total COJ08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COJG0 On 09/06/2024 Spot Bond			8.01500	109.54099	8.01500	109.51747			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			8.67000	104.42892	8.67000	104.40471			0.00	0	790,300,000
<b>Total COT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>790,300,000</b>
<b>Total For COT01</b>									<b>0.00</b>	<b>0</b>	<b>790,300,000</b>
COT02 On 03/04/2028 Spot Bond			10.56500	101.66329	10.56500	101.63470			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			10.65500	95.24490	10.65500	95.21789			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			10.70500	10.70500	10.70500	102.35787			0.00	0	478,338,771
<b>Total CPV01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>478,338,771</b>
<b>Total For CPV01</b>									<b>0.00</b>	<b>0</b>	<b>478,338,771</b>
CS002 On 17/12/2020 Spot Bond					0.00000	101.29787			0.00	0	0
<b>Total CS002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CS002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CS003 On 12/08/2021 Spot Bond					0.00000	99.46774			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CSD04 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>
CSD05 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	101.24367			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	101.37766			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	102.22166			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 20/08/2021 Spot Bond					0.00000	99.76310			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	101.45642			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	101.16449			0.00	0	0
<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	101.09236			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	101.45644			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>
DENG9 On 31/01/2021 Spot Bond					0.00000	100.23091			0.00	0	0
<b>Total DENG98 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG98</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG9 On 31/01/2023 Spot Bond					0.00000	100.26430			0.00	0	0
<b>Total DENG99 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG99</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	102.41746			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	101.88011			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	103.52558			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			8.97500	8.97500	8.97500	107.96767			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	102.17204			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			7.33500	103.48097	7.33500	103.46061			0.00	0	300,000,000
<b>Total DV2021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For DV2021</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
DV22 On 07/02/2020 Spot Bond			5.85000	99.93593	5.85000	99.95194			0.00	0	0
<b>Total DV22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV22/R On 07/02/2020 Spot Bond			100.00000	98.91599	100.00000	99.18478			0.00	0	0
<b>Total DV22/R207 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV22/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV23 On 27/02/2023 Spot Bond			7.43500	111.43107	7.43500	111.40897		638,221,143,500.00		85,840,100	6,309,625,800
<b>Total DV23 SPOT</b>								<b>638,221,143,500.00</b>		<b>85,840,100</b>	<b>6,309,625,800</b>
<b>Total For DV23</b>								<b>638,221,143,500.00</b>		<b>85,840,100</b>	<b>6,309,625,800</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	22.10786	100.00000	22.05919		0.00		0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	22.10786	100.00000	22.05919		0.00		0	0
<b>Total DV23/R2023 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 DV23/R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV24 On 18/02/2024 Spot Bond			7.68500	106.64061	7.68500	106.61876			4,826,180,000,000.00	628,000,000	564,000,000
<b>Total DV24 SPOT</b>									<b>4,826,180,000,000.00</b>	<b>628,000,000</b>	<b>564,000,000</b>
<b>Total For DV24</b>									<b>4,826,180,000,000.00</b>	<b>628,000,000</b>	<b>564,000,000</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	99.82016	9.69000	99.79451			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	99.82016	9.69000	99.79451			0.00	0	0
<b>Total DV24/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV24/R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV29 On 18/02/2029 Spot Bond			10.87000	95.45623	10.87000	95.42878			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	99.81275	10.10000	99.78603			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	99.81275	10.10000	99.78603			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	101.19328			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>
DVF20f On 28/03/2020 Spot Bond					0.00000	101.01277			0.00	0	0
<b>Total DVF20B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20f On 31/08/2020 Spot Bond					0.00000	101.67452			0.00	0	0
<b>Total DVF20C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20f On 23/10/2020 Spot Bond					0.00000	100.53049			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	101.73551			0.00	0	0
<b>Total DVF21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF22 On 28/03/2022 Spot Bond					0.00000	101.47434			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>
DVF22f On 29/08/2022 Spot Bond					0.00000	102.32377			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DVF22( On 24/10/2022 Spot Bond					0.00000	100.71689				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	101.77983				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	101.38606				0.00	0	700,000,000
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
DVF26 On 02/04/2026 Spot Bond					0.00000	101.61730				0.00	0	0
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF27 On 02/04/2029 Spot Bond					0.00000	102.16401				0.00	0	0
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF30( On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<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	101.51822				0.00	0	0
<b>Total DVFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVFB21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVFB2( On 31/05/2024 Spot Bond					0.00000	101.80368				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>
DVFB2( On 31/05/2026 Spot Bond					0.00000	102.13048				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>
DVFB2( On 31/01/2023 Spot Bond					0.00000	100.21730				0.00	0	0
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVFB2( On 31/01/2025 Spot Bond					0.00000	100.22127				0.00	0	0
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVFB2( On 31/01/2027 Spot Bond					0.00000	100.22497				0.00	0	0
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
E170/R On 01/08/2020 Spot Bond			100.00000	72.55819	100.00000	72.42333				0.00	0	0
<b>Total E170/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
E174 On 01/08/2020 Spot Bond			7.58500	103.06610	7.58500	103.04544				0.00	0	0
<b>Total E174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
E175 On 01/08/2021 Spot Bond			7.63500	108.38911	7.63500	108.36681				0.00	0	0
<b>Total E175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN20 On 14/03/2020 Spot Bond			7.14000	104.17290	7.14000	104.15266				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			7.24000	108.78930	7.24000	108.76804				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			8.14500	110.25660	8.14500	110.23242				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			5.01000	102.06703	5.01000	102.05005				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			4.72500	90.98834	4.72500	90.97390				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	127.52115	2.25000	127.50943				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			4.65000	128.50580	4.65000	128.48566				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			4.66000	114.06758	4.66000	114.04966				0.00	0	3,750,000,000
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,750,000,000</b>
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	<b>3,750,000,000</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
EL30 On 29/07/2030 Spot Bond			4.52000	112.39805	4.52000	112.38083				0.00	0	0
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL31 On 02/06/2031 Spot Bond			4.67000	102.81812	4.67000	102.80205				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			4.69500	92.78460	4.69500	92.76994				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	127.52115	2.25000	127.50943				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	120.02717				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	118.12712				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			6.96000	102.01204	6.96000	101.99319				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			6.98500	108.31396	6.98500	108.29353				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			9.65500	104.04909	9.65500	104.02214				0.00	0	100,000,000
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
EMM04 On 16/05/2028 Spot Bond			10.67000	10.67000	10.67000	97.29349				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM05 On 17/04/2029 Spot Bond			10.72000	10.72000	10.72000	103.12290			0.00	0	666,666,600
<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			9.80500	9.80500	9.80500	102.40148			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			9.65500	9.65500	9.65500	103.48308			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			11.02500	11.02500	11.02500	83.80185			0.00	0	0
<b>Total EMM07P SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM07P</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ENX01 On 23/04/2021 Spot Bond					0.00000	100.35295			0.00	0	0
<b>Total ENX01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ENX01S On 23/04/2021 Spot Bond					0.00000	100.33604			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	101.62213			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>
ENX03U 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 01/05/2020 Spot Bond					0.00000	100.97212			0.00	0	0
<b>Total ENX04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ENX05 On 01/05/2020 Spot Bond					0.00000	100.16871			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	101.38486			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	101.64399			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EPF011 On 12/06/2020 Spot Bond					0.00000	101.71406				0.00	0	0
<b>Total EPF011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF012 On 06/11/2020 Spot Bond					0.00000	100.47864				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	102.22927				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	101.66343				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	101.45044				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	101.47616				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	101.41888				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	101.41741				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	100.06290				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total EPF09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total EPF10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total EPF11U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF11U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total EPF12U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF12U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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	101.50612			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	101.24573			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	100.05880			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	100.83271			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	100.45903			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	101.60260			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQT00: On 03/06/2024 Spot Bond					0.00000	101.63071			0.00	0	0
<b>Total EQT003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQT003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EQT00: On 16/04/2025 Spot Bond					0.00000	100.62706			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>
EQT01: On 26/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total EQT01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQT01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B: On 17/05/2022 Spot Bond					0.00000	99.84878			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	99.85342			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	99.84130			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	99.85248			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	102.95900	10.00000	102.93200			0.00	0	0
<b>Total ERSA12/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2: On 17/08/2020 Spot Bond					0.00000	100.11836			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	99.85342			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	99.84779			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	99.85496			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.85717			0.00	0	0
<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			7.58500	106.74335	7.58500	106.72153		1,419,285,479,000.00	187,117,400	2,759,481,100	
<b>Total ES23 SPOT</b>								<b>1,419,285,479,000.00</b>	<b>187,117,400</b>	<b>2,759,481,100</b>	
<b>Total For ES23</b>								<b>1,419,285,479,000.00</b>	<b>187,117,400</b>	<b>2,759,481,100</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.45677	10.00000	100.42985		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			9.05500	97.23237	9.05500	97.20885		30,612,879,594,000.00	3,380,770,800	11,123,640,000	
<b>Total ES26 SPOT</b>								<b>30,612,879,594,000.00</b>	<b>3,380,770,800</b>	<b>11,123,640,000</b>	
<b>Total For ES26</b>								<b>30,612,879,594,000.00</b>	<b>3,380,770,800</b>	<b>11,123,640,000</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.81591	7.85000	102.79429		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			10.84000	79.58251	10.84000	79.55945		4,101,195,844,000.00	378,339,100	562,449,200	
<b>Total ES33 SPOT</b>								<b>4,101,195,844,000.00</b>	<b>378,339,100</b>	<b>562,449,200</b>	
<b>Total For ES33</b>								<b>4,101,195,844,000.00</b>	<b>378,339,100</b>	<b>562,449,200</b>	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.05976	7.50000	103.03893		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			11.13000	81.00723	11.13000	80.98326		12,613,150,410,000.00	1,133,257,000	1,826,174,000	
<b>Total ES42 SPOT</b>								<b>12,613,150,410,000.00</b>	<b>1,133,257,000</b>	<b>1,826,174,000</b>	
<b>Total For ES42</b>								<b>12,613,150,410,000.00</b>	<b>1,133,257,000</b>	<b>1,826,174,000</b>	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.51009	8.50000	102.48678		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	100.53796		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EXX04 On 13/06/2022 Spot Bond					0.00000	101.39507			0.00	0	0
<b>Total EXX04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EXX04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EXX05 On 13/06/2024 Spot Bond					0.00000	101.43348			0.00	0	0
<b>Total EXX05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EXX05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FBJ20Z On 20/03/2020 Spot Bond					0.00000	101.26626			0.00	0	0
<b>Total FBJ20Z SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FBJ20Z</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.30836			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	13.71628	100.00000	13.68305			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	22.25664	100.00000	22.20273			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB11 On 07/02/2020 Spot Bond					0.00000	0.00000				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	99.93507				0.00	0	0
<b>Total FIFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.06298				0.00	0	0
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.78438				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	99.85074				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	99.84601				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	100.27738				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	101.54619				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	0.00000				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FNTG10 On 10/03/2020 Spot Bond					0.00000	103.23400			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>
FNTH10 On 08/04/2020 Spot Bond					0.00000	102.55797			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	101.53041			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>
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	103.19345			0.00	0	0
<b>Total FRB13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB14 On 02/06/2021 Spot Bond			9.33000	9.33000	9.33000	102.69355			0.00	0	260,000,000
<b>Total FRB14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>260,000,000</b>
<b>Total For FRB14</b>									<b>0.00</b>	<b>0</b>	<b>260,000,000</b>
FRB15 On 06/03/2020 Spot Bond					0.00000	102.06191			0.00	140,000,000	70,000,000
<b>Total FRB15 SPOT</b>									<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
<b>Total For FRB15</b>									<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
FRB16 On 08/07/2020 Spot Bond					0.00000	101.87103			0.00	264,000,000	132,000,000
<b>Total FRB16 SPOT</b>									<b>0.00</b>	<b>264,000,000</b>	<b>132,000,000</b>
<b>Total For FRB16</b>									<b>0.00</b>	<b>264,000,000</b>	<b>132,000,000</b>
FRB17 On 08/01/2022 Spot Bond					0.00000	104.78148			0.00	0	0
<b>Total FRB17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRB17/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB17/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB18 On 13/04/2021 Spot Bond					0.00000	103.98707			0.00	0	0
<b>Total FRB18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB19 On 14/04/2021 Spot Bond			9.33000	107.29154	9.33000	107.26481			0.00	0	0
<b>Total FRB19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB20 On 15/04/2021 Spot Bond					0.00000	103.26212			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	106.06415			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	107.25700			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	105.19274			0.00	0	0
<b>Total FRB23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	102.31636			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	104.17268			0.00	0	300,000,000
<b>Total FRB25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For FRB25</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	101.80364			0.00	0	10,000,000
<b>Total FRB26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For FRB26</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
FRB27 On 03/06/2026 Spot Bond			9.50500	105.11619	9.50500	105.08952			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			3.48000	159.82869	3.48000	159.80867			0.00	0	120,000,000
<b>Total FRBI22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
<b>Total For FRBI22</b>									<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
FRBI23 On 07/12/2023 Spot Bond			3.97000	3.97000	3.97000	292.98961			0.00	0	10,000,000
<b>Total FRBI23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For FRBI23</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
FRBI25 On 31/01/2025 Spot Bond			4.38000	4.38000	4.38000	130.81161			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI28 On 31/03/2028 Spot Bond			4.53000	176.53958	4.53000	176.51262			0.00	0	10,000,000
<b>Total FRBI28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For FRBI28</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
FRBI29 On 31/03/2029 Spot Bond			4.66000	4.66000	4.66000	93.66314			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			4.85000	4.85000	4.85000	202.08474			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			5.30500	84.69510	5.30500	84.68041			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			5.18000	86.44227	5.18000	86.42750			0.00	0	0
<b>Total FRBI50 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI50</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ01 On 30/11/2020 Spot Bond			7.29000	7.29000	7.29000	94.37716			0.00	0	0
<b>Total FRBZ01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ02 On 28/10/2024 Spot Bond			8.01000	8.01000	8.01000	69.42448			0.00	0	0
<b>Total FRBZ02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ03 On 10/12/2024 Spot Bond			8.05000	8.05000	8.05000	68.69004			0.00	0	0
<b>Total FRBZ03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC107 On 03/06/2021 Spot Bond					0.00000	0.00000			0.00	0	0
<b>Total FRC107 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC107</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC121 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRC121U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC121U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC169 On 31/01/2025 Spot Bond			5.23000	5.23000	5.23000	125.76799			0.00	0	0
<b>Total FRC169 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC169</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC178 On 06/08/2023 Spot Bond					0.00000	99.69582			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC18: On 06/08/2023 Spot Bond					0.00000	90.87321				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	102.95900	10.00000	102.93200				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	102.50634				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	100.06589				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			4.19000	157.69528	4.19000	157.67252				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	101.98971				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			5.05000	155.15940	5.05000	155.13342				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	101.98588				0.00	0	0
<b>Total FRC234 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC234</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 08/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC236 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC236</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC23: On 19/10/2020 Spot Bond					0.00000	105.49769				0.00	0	0
<b>Total FRC237 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC237</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 08/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC238 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC238</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 19/10/2020 Spot Bond					0.00000	105.68216				0.00	0	0
<b>Total FRC239 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC239</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 19/10/2020 Spot Bond					0.00000	105.38619				0.00	0	0
<b>Total FRC240 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC240</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 08/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 08/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 19/10/2020 Spot Bond					0.00000	101.09325				0.00	0	0
<b>Total FRC243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 08/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC244 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC244</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 19/10/2020 Spot Bond					0.00000	101.08214				0.00	0	0
<b>Total FRC245 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC245</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 19/10/2020 Spot Bond					0.00000	100.86461				0.00	0	0
<b>Total FRC246 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC246</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 08/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC247 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC247</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 08/02/2020 Spot Bond					0.00000	0.00000				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC24: On 19/10/2020 Spot Bond					0.00000	104.99195				0.00	0	0
<b>Total FRC249 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC249</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25: On 19/10/2020 Spot Bond					0.00000	100.86181				0.00	0	0
<b>Total FRC250 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC250</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25: On 13/02/2022 Spot Bond					0.00000	99.92179				0.00	0	0
<b>Total FRC251 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC251</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25: On 14/03/2022 Spot Bond					0.00000	101.35739				0.00	0	0
<b>Total FRC252 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC252</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25: On 27/03/2020 Spot Bond					0.00000	101.10584				0.00	0	0
<b>Total FRC254 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC254</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25: On 17/07/2027 Spot Bond					0.00000	102.50287				0.00	0	0
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25: On 27/03/2020 Spot Bond					0.00000	101.04990				0.00	0	0
<b>Total FRC257 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC257</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25: On 08/05/2020 Spot Bond					0.00000	100.13031				0.00	0	0
<b>Total FRC258 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC258</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26: On 10/10/2020 Spot Bond					0.00000	100.75919				0.00	0	0
<b>Total FRC261 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC261</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26: On 13/07/2020 Spot Bond					0.00000	100.70676				0.00	0	0
<b>Total FRC262 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC262</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26: On 13/07/2020 Spot Bond					0.00000	100.84105				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC26: On 20/06/2021 Spot Bond					0.00000	103.47382				0.00	0	0
<b>Total FRC265 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC265</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26: On 06/08/2023 Spot Bond					0.00000	102.62572				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>
FRC27: On 30/01/2023 Spot Bond					0.00000	100.26136				0.00	0	0
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.28330				0.00	0	0
<b>Total FRC272 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC272</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 02/05/2028 Spot Bond			9.80000	102.69026	9.80000	102.66327				0.00	0	0
<b>Total FRC274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 12/12/2020 Spot Bond					0.00000	101.42243				0.00	0	0
<b>Total FRC275 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC275</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 12/12/2020 Spot Bond					0.00000	101.42569				0.00	0	0
<b>Total FRC276 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC276</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 04/03/2021 Spot Bond					0.00000	101.57098				0.00	0	0
<b>Total FRC277 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC277</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 27/03/2020 Spot Bond					0.00000	101.00476				0.00	0	0
<b>Total FRC278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC278</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 21/11/2022 Spot Bond					0.00000	101.91110				0.00	0	0
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 20/12/2023 Spot Bond					0.00000	101.38596				0.00	0	0
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	107.27335				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC28: On 26/01/2021 Spot Bond					0.00000	100.87349				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	99.97266				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	101.35318				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	105.39198				0.00	0	76,000,000
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>76,000,000</b>
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	<b>76,000,000</b>
FRC28: On 20/12/2022 Spot Bond					0.00000	101.26894				0.00	0	0
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29: On 20/06/2022 Spot Bond					0.00000	102.58895				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	100.36690				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	101.21882				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	100.46046				0.00	0	0
<b>Total FRC293 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC293</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29: On 18/04/2021 Spot Bond					0.00000	100.45478				0.00	0	0
<b>Total FRC294 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC294</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29: On 14/05/2024 Spot Bond					0.00000	99.90778				0.00	0	0
<b>Total FRC295 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC295</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29: On 14/05/2024 Spot Bond					0.00000	99.91111				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC29: On 14/05/2024 Spot Bond					0.00000	99.91004				0.00	0	0
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29: On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	101.91389				0.00	0	0
<b>Total FRC298 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC298</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29: On 20/06/2024 Spot Bond					0.00000	101.52672				0.00	0	0
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC30: On 25/04/2023 Spot Bond					0.00000	101.41748				0.00	0	0
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC30: On 30/11/2020 Spot Bond					0.00000	101.79082				0.00	0	0
<b>Total FRC301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC30: On 11/11/2024 Spot Bond					0.00000	99.97491				0.00	0	0
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC30: On 31/05/2024 Spot Bond					0.00000	104.76707				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>
FRC30: On 28/12/2020 Spot Bond					0.00000	100.95014				0.00	0	0
<b>Total FRC304 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC304</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC30: On 06/11/2023 Spot Bond					0.00000	100.09885				0.00	0	571,500,000
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>571,500,000</b>
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	<b>571,500,000</b>
FRC30: On 27/02/2023 Spot Bond					0.00000	101.71463				0.00	0	83,500,000
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>83,500,000</b>
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	<b>83,500,000</b>
FRC30: On 12/08/2020 Spot Bond					0.00000	99.96105				0.00	0	0
<b>Total FRC307 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC307</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC30: On 31/05/2024 Spot Bond					0.00000	102.22993				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC309 On 20/06/2024 Spot Bond					0.00000	101.25198				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>
FRC310 On 20/12/2024 Spot Bond					0.00000	101.36895				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>
FRC311 On 23/02/2021 Spot Bond					0.00000	101.00000				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>
FRC312 On 23/02/2021 Spot Bond					0.00000	100.21000				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>
FRC313 On 20/06/2024 Spot Bond					0.00000	101.45633				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>
FRC314 On 23/02/2021 Spot Bond					0.00000	103.48000				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>
FRC315 On 13/10/2026 Spot Bond					0.00000	100.72189				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>
FRC316 On 15/09/2033 Spot Bond					0.00000	101.42118				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>
FRC317 On 31/07/2034 Spot Bond					0.00000	100.24009				0.00	0	0
<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>
FRC318 On 20/12/2024 Spot Bond					0.00000	101.35767				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>
FRC319 On 20/12/2026 Spot Bond					0.00000	101.45613				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC32 On 24/10/2020 Spot Bond					0.00000	100.40113				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>
FRC32 On 20/12/2024 Spot Bond					0.00000	101.63636				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>
FRC32 On 20/12/2024 Spot Bond					0.00000	101.47880				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>
FRC32 On 20/06/2026 Spot Bond					0.00000	101.37865				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>
FRC32 On 02/04/2024 Spot Bond					0.00000	100.93949				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>
FRC32 On 20/12/2022 Spot Bond					0.00000	101.45639				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>
FRC32 On 30/09/2022 Spot Bond					0.00000	100.97049				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>
FRC32 On 27/12/2022 Spot Bond					0.00000	101.61865				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>
FRC32 On 06/11/2023 Spot Bond					0.00000	100.15370				0.00	0	0
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC33 On 15/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC66 On 31/01/2022 Spot Bond			4.83000	4.83000	4.83000	155.77798				0.00	0	0
<b>Total FRC66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC69 On 31/01/2022 Spot Bond			4.77000	4.77000	4.77000	155.95436				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC71 On 31/01/2022 Spot Bond			4.75000	4.75000	4.75000	156.01321				0.00	0	0
<b>Total FRC71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD16I On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD16U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD16U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD17I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD17U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD17U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD19U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD19U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD20U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD20U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD23U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD23U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD24U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD24U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD25U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD25U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD26U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD26U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD27U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD27U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD28U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD28U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5.36000	85.25408	5.36000	85.23903			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			4.95500	99.55479	4.95500	99.53836			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	100.27719			0.00	0	6,625,000,000
<b>Total FRJ022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>6,625,000,000</b>
<b>Total For FRJ022</b>									<b>0.00</b>	<b>0</b>	<b>6,625,000,000</b>
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.37857			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	101.61133			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	102.51578			0.00	0	40,000,000
<b>Total FRJ22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For FRJ22</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.37400			0.00	0	1,000,000,000
<b>Total FRJ23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For FRJ23</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
FRJ24 On 14/02/2024 Spot Bond					0.00000	99.91803			0.00	0	0
<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	104.84444			0.00	0	0
<b>Total FRJ25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.58356			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	103.63244			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	101.15118			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>
FRS01I On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRS01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS02I 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>
FRS10C On 15/01/2024 Spot Bond			4.12800	4.12800	4.12800	107.08563			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>
FRS10D On 31/01/2038 Spot Bond			4.54500	4.54500	4.54500	105.32527			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>
FRS10E On 23/01/2024 Spot Bond					0.00000	100.65779			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>
FRS10F On 23/01/2024 Spot Bond					0.00000	100.38625			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>
FRS10G On 31/01/2038 Spot Bond			4.68500	103.32108	4.68500	103.30478			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>
FRS10H On 07/12/2033 Spot Bond			4.70000	205.33716	4.70000	205.30484			0.00	0	0
<b>Total FRS109 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS109</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS11C On 31/01/2038 Spot Bond			4.82500	101.34712	4.82500	101.33076			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS112 On 07/12/2033 Spot Bond			4.73000	4.73000	4.73000	204.65584			0.00	0	0
<b>Total FRS112 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS112</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS114 On 31/01/2025 Spot Bond			4.78000	128.43061	4.78000	128.41005			0.00	0	0
<b>Total FRS114 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS114</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS115 On 31/01/2038 Spot Bond			3.70500	118.50770	3.70500	118.49213			0.00	0	0
<b>Total FRS115 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS115</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS119 On 31/01/2038 Spot Bond			4.82500	101.34712	4.82500	101.33076			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			4.85000	202.11739	4.85000	202.08474			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			4.90000	201.05780	4.90000	201.02507			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			4.31000	163.67683	4.31000	131.23712			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			4.93000	200.42532	4.93000	200.39254			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			4.82500	101.34712	4.82500	101.33076			0.00	0	0
<b>Total FRS124 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS124</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS126 On 31/03/2028 Spot Bond			5.18000	168.62968	5.18000	168.60101			0.00	0	0
<b>Total FRS126 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS126</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS127 On 31/01/2038 Spot Bond			5.57500	91.51725	5.57500	91.50063			0.00	0	0
<b>Total FRS127 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS127</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS129 On 31/03/2028 Spot Bond			5.07000	169.93910	5.07000	169.91069			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS13 On 31/03/2028 Spot Bond			5.13000	169.22342	5.13000	169.19487			0.00	0	0
<b>Total FRS131 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS131</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13 On 07/12/2033 Spot Bond			5.44000	190.03638	5.44000	190.00270			0.00	0	0
<b>Total FRS132 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS132</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13 On 24/03/2020 Spot Bond					0.00000	113.57229			0.00	0	0
<b>Total FRS133 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS133</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13 On 31/01/2038 Spot Bond			5.50500	92.38411	5.50500	92.36751			0.00	0	0
<b>Total FRS134 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS134</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13 On 31/01/2038 Spot Bond			4.82500	4.82500	4.82500	101.33076			0.00	0	0
<b>Total FRS135 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS135</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13 On 31/01/2038 Spot Bond			4.82500	101.34712	4.82500	101.33076			0.00	0	1,275,000,000
<b>Total FRS136 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,275,000,000</b>
<b>Total For FRS136</b>									<b>0.00</b>	<b>0</b>	<b>1,275,000,000</b>
FRS13 On 31/03/2028 Spot Bond			4.94000	171.50173	4.94000	171.47365			0.00	0	0
<b>Total FRS137 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS137</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS13 On 07/12/2033 Spot Bond			5.21000	194.63782	5.21000	194.60454			0.00	0	0
<b>Total FRS138 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS138</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS14 On 31/03/2028 Spot Bond			5.07000	169.93910	5.07000	169.91069			0.00	0	0
<b>Total FRS142 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS142</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS14 On 31/03/2028 Spot Bond			5.07000	169.93910	5.07000	169.91069			0.00	0	0
<b>Total FRS143 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS143</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS14 On 31/03/2028 Spot Bond			5.36000	166.51204	5.36000	166.48293			0.00	0	0
<b>Total FRS145 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS145</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS14 On 31/01/2025 Spot Bond			5.08000	126.66305	5.08000	126.64175			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS147 On 31/01/2022 Spot Bond			3.89000	158.59228	3.89000	158.57067				0.00	0	0
<b>Total FRS147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS149 On 31/03/2028 Spot Bond			5.42000	165.81300	5.42000	165.78373				0.00	0	0
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS150 On 31/03/2028 Spot Bond			5.46000	165.34884	5.46000	165.31949				0.00	0	0
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS151 On 31/01/2025 Spot Bond			5.05000	126.83856	5.05000	126.81732				0.00	0	0
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS152 On 31/03/2028 Spot Bond			4.88000	172.22853	4.88000	172.20061				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>
FRS153 On 31/03/2028 Spot Bond			5.47000	5.47000	5.47000	165.20368				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>
FRS158 On 20/06/2022 Spot Bond					0.00000	11.94405				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>
FRS159 On 06/06/2023 Spot Bond					0.00000	13.57775				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>
FRS160 On 06/06/2024 Spot Bond					0.00000	16.42398				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>
FRS161 On 06/06/2025 Spot Bond					0.00000	18.52764				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>
FRS162 On 20/06/2022 Spot Bond					0.00000	11.23668				0.00	0	0
<b>Total FRS162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS163 On 06/06/2023 Spot Bond					0.00000	12.49108				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS164 On 06/06/2024 Spot Bond					0.00000	14.83203			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>
FRS165 On 06/06/2025 Spot Bond					0.00000	16.58535			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>
FRS167 On 01/08/2022 Spot Bond					0.00000	10.45773			0.00	0	0
<b>Total FRS167 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS167</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS168 On 01/08/2022 Spot Bond					0.00000	10.46255			0.00	0	0
<b>Total FRS168 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS168</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS169 On 01/08/2021 Spot Bond					0.00000	9.85299			0.00	0	0
<b>Total FRS169 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS169</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS170 On 01/08/2022 Spot Bond					0.00000	12.99356			0.00	0	0
<b>Total FRS170 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS170</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS171 On 16/10/2022 Spot Bond					0.00000	100.62567			0.00	0	0
<b>Total FRS171 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS171</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS172 On 16/10/2024 Spot Bond					0.00000	100.66267			0.00	0	0
<b>Total FRS172 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS172</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS173 On 13/11/2020 Spot Bond					0.00000	107.55479			0.00	0	0
<b>Total FRS173 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS173</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS174 On 13/05/2021 Spot Bond					0.00000	94.08889			0.00	0	0
<b>Total FRS174 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS174</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS175 On 26/01/2024 Spot Bond					0.00000	13.25993			0.00	0	0
<b>Total FRS175 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS175</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS176 On 26/01/2024 Spot Bond					0.00000	13.25992			0.00	0	0
<b>Total FRS176 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS176</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS177 On 19/07/2024 Spot Bond					0.00000	15.75441				0.00	0	0
<b>Total FRS177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS180 On 18/09/2023 Spot Bond					0.00000	101.32679				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>
FRS182 On 27/09/2025 Spot Bond					0.00000	101.17134				0.00	0	0
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS183 On 04/10/2021 Spot Bond					0.00000	109.63004				0.00	0	0
<b>Total FRS183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS184 On 16/11/2023 Spot Bond					0.00000	114.69290				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>
FRS186 On 23/01/2024 Spot Bond					0.00000	117.36539				0.00	0	0
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS187 On 23/01/2024 Spot Bond					0.00000	130.30313				0.00	0	0
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS188 On 23/01/2024 Spot Bond					0.00000	121.66019				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>
FRS192 On 19/03/2020 Spot Bond					0.00000	103.04001				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>
FRS193 On 23/03/2020 Spot Bond					0.00000	117.90095				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>
FRS194 On 19/06/2026 Spot Bond					0.00000	39.42503				0.00	0	0
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS195 On 19/06/2026 Spot Bond					0.00000	40.55253				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS197 On 05/08/2024 Spot Bond					0.00000	100.01707				0.00	0	0
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS198 On 03/08/2020 Spot Bond					0.00000	112.11972				0.00	0	0
<b>Total FRS198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS199 On 05/08/2025 Spot Bond					0.00000	100.02728				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	99.95561				0.00	0	0
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS201 On 06/08/2025 Spot Bond					0.00000	101.83362				0.00	0	0
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS202 On 23/08/2025 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total FRS202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS203 On 04/03/2020 Spot Bond					0.00000	108.89262				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>
FRS204 On 11/09/2020 Spot Bond					0.00000	102.97918				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>
FRS205 On 15/03/2021 Spot Bond					0.00000	102.31999				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>
FRS206 On 14/10/2025 Spot Bond					0.00000	100.69292				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>
FRS207 On 16/11/2020 Spot Bond					0.00000	102.70759				0.00	0	0
<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>
FRS208 On 16/11/2020 Spot Bond					0.00000	106.93773				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS20 On 18/11/2024 Spot Bond					0.00000	101.95746			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>
FRS21 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>
FRS211 On 20/12/2020 Spot Bond					0.00000	112.01085			0.00	0	0
<b>Total FRS211 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS211</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			3.77000	3.77000	3.77000	294.99653			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			3.66000	3.66000	3.66000	296.10741			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			4.38000	4.38000	4.38000	288.92666			0.00	0	0
<b>Total FRS43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS46 On 31/01/2022 Spot Bond			3.68000	159.22404	3.68000	159.20325			0.00	0	0
<b>Total FRS46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS49 On 27/10/2020 Spot Bond					0.00000	100.31795			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			3.38000	160.13212	3.38000	160.11250			0.00	0	0
<b>Total FRS51 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS51</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS62 On 04/11/2026 Spot Bond					0.00000	100.13664			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			4.52500	97.92765	4.52500	97.91262			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			4.22000	72.03268	4.22000	104.20152			0.00	0	0
<b>Total FRS81 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS81</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS85 On 31/01/2025 Spot Bond			4.24000	4.24000	4.24000	131.66420			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			4.27000	4.27000	4.27000	131.48096			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			4.57000	4.57000	4.57000	287.06692			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			6.99500	104.23915	6.99500	104.21956			0.00	0	0
<b>Total FRX20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX23 On 28/02/2023 Spot Bond			7.44500	7.44500	7.44500	104.30190			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			7.85500	113.27537	7.85500	113.25153			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			7.91900	108.40721	7.91900	108.38407			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			8.17500	110.11776	8.17500	110.09367			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			8.24500	114.64710	8.24500	114.62165			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			8.56500	109.65841	8.56500	109.63314		428,250,000,000.00	50,000,000	50,000,000	50,000,000
<b>Total FRX28 SPOT</b>								<b>428,250,000,000.00</b>	<b>50,000,000</b>	<b>50,000,000</b>	<b>50,000,000</b>
<b>Total For FRX28</b>								<b>428,250,000,000.00</b>	<b>50,000,000</b>	<b>50,000,000</b>	<b>50,000,000</b>
FRX30 On 31/01/2030 Spot Bond			8.87500	105.99972	8.87500	105.97443		0.00	0	0	30,000,000
<b>Total FRX30 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For FRX30</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>30,000,000</b>
FRX31 On 21/02/2031 Spot Bond			9.16000	106.81567	9.16000	106.78967		0.00	0	0	190,000,000
<b>Total FRX31 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>190,000,000</b>
<b>Total For FRX31</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>190,000,000</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
FRX32 On 31/03/2032 Spot Bond			9.25500	112.93659	9.25500	112.90868				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			10.44000	81.03198	10.44000	81.00945				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	101.80957				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	101.87590				0.00	0	0
<b>Total FS3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4A4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.69595				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	101.19331				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	102.09594				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	101.85057				0.00	0	0
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.53872				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	101.59460				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	101.62852				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	101.63850				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	101.04183				0.00	0	0
<b>Total GBL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GBL04 On 05/06/2021 Spot Bond					0.00000	102.56208				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	100.06811				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	101.75798				0.00	0	0
<b>Total GH31A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH31A On 25/02/2020 Spot Bond					0.00000	101.77901				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	101.91564				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	102.08375				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	102.18879				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	101.71046				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	101.74165				0.00	0	0
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.55349				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	101.60945				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	101.99150				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>
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>

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			4.26000	102.56349	4.26000	102.54856				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	103.83432				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	100.68256				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	101.40071				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	100.75765				0.00	0	0
<b>Total GRT13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT14 On 15/09/2021 Spot Bond					0.00000	102.40050				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	100.73175				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	101.67601				0.00	0	4,500,000,000
<b>Total GRT16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,500,000,000</b>
<b>Total For GRT16</b>										<b>0.00</b>	<b>0</b>	<b>4,500,000,000</b>
GRT17 On 17/10/2023 Spot Bond			7.61000	111.24443	7.61000	111.22173				0.00	0	2,300,000,000
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,300,000,000</b>
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	<b>2,300,000,000</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
GRT18 On 13/03/2020 Spot Bond					0.00000	101.40615				0.00	0	0
<b>Total GRT18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT19 On 14/03/2022 Spot Bond					0.00000	102.21355				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	101.99430				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			9.45500	104.57035	9.45500	104.54397				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	100.61289				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	101.91537				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	101.98487				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	101.86377				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	102.82053				0.00	0	0
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT27 On 28/09/2023 Spot Bond					0.00000	101.13031				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	101.36776				0.00	0	0
<b>Total GRT28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT29 On 10/12/2023 Spot Bond					0.00000	101.40144				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT30 On 10/12/2025 Spot Bond					0.00000	101.86040				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	101.68426				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	100.46358				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	100.66870				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	100.80715				0.00	0	0
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT36 On 27/06/2024 Spot Bond					0.00000	101.60920				0.00	0	500,000,000
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
GRT38 On 31/03/2026 Spot Bond					0.00000	100.98222				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	100.22404				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	99.79648				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	99.79272				0.00	0	300,000,000
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
GRT42 On 20/11/2026 Spot Bond					0.00000	99.78654				0.00	0	0
<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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	102.52863			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	101.61795			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	100.70600			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	100.71439			0.00	0	0
<b>Total HILB07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB08 On 29/03/2023 Spot Bond					0.00000	101.14460			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HILB09 On 29/03/2025 Spot Bond					0.00000	101.04095				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	101.44697				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	101.66597				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	101.48543				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	102.95900	10.00000	102.93200				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	99.75506				0.00	0	0
<b>Total HPF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF11 On 31/03/2023 Spot Bond					0.00000	101.02334				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	100.98438				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	101.24326				0.00	0	0
<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			6.59500	101.73179	6.59500	101.71395				0.00	0	0
<b>Total HWAY20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HWAY2 On 31/07/2020 Spot Bond			100.00000	71.41675	100.00000	71.28375				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			4.28000	289.95371	4.28000	289.91134				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			4.47000	4.47000	4.47000	290.36239				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			4.69000	77.40708	4.69000	94.92856				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			10.77000	89.25270	10.77000	89.22698				0.00	0	1,977,572,100
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,977,572,100</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>1,977,572,100</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.48021	100.00000	9.45911				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			10.78000	88.87659	10.78000	88.85095				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	9.47981	100.00000	9.45870				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	100.90078				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	100.53246				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	101.69440				0.00	0	0
<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	102.95900	10.00000	102.93200				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>

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 31/01/2025 Spot Bond			3.61500	135.56562	3.63000	135.45343			821,686,775,013,000.00	227,299,246,200	225,736,162,600
<b>Total I2025 SPOT</b>									<b>1,686,775,013,000.00</b>	<b>227,299,246,200</b>	<b>225,736,162,600</b>
<b>Total For I2025</b>									<b>1,686,775,013,000.00</b>	<b>227,299,246,200</b>	<b>225,736,162,600</b>
I2029 On 31/03/2029 Spot Bond			3.79000	100.52298	3.79000	100.50960			219,339,498,494,000.00	57,873,218,600	92,897,953,700
<b>Total I2029 SPOT</b>									<b>19,339,498,494,000.00</b>	<b>57,873,218,600</b>	<b>92,897,953,700</b>
<b>Total For I2029</b>									<b>19,339,498,494,000.00</b>	<b>57,873,218,600</b>	<b>92,897,953,700</b>
I2033 On 28/02/2033 Spot Bond			3.86000	100.46878	3.86000	100.45511			163,104,946,164,000.00	42,255,167,400	70,975,849,300
<b>Total I2033 SPOT</b>									<b>3,104,946,164,000.00</b>	<b>42,255,167,400</b>	<b>70,975,849,300</b>
<b>Total For I2033</b>									<b>3,104,946,164,000.00</b>	<b>42,255,167,400</b>	<b>70,975,849,300</b>
I2038 On 31/01/2038 Spot Bond			3.92000	114.95950	3.92500	114.86272			824,865,687,968,000.00	210,424,920,400	275,840,510,300
<b>Total I2038 SPOT</b>									<b>4,865,687,968,000.00</b>	<b>210,424,920,400</b>	<b>275,840,510,300</b>
<b>Total For I2038</b>									<b>4,865,687,968,000.00</b>	<b>210,424,920,400</b>	<b>275,840,510,300</b>
I2046 On 31/03/2046 Spot Bond			3.93000	106.99209	3.93000	106.97746			499,269,436,170,000.00	127,040,569,000	186,827,269,400
<b>Total I2046 SPOT</b>									<b>19,269,436,170,000.00</b>	<b>127,040,569,000</b>	<b>186,827,269,400</b>
<b>Total For I2046</b>									<b>19,269,436,170,000.00</b>	<b>127,040,569,000</b>	<b>186,827,269,400</b>
I2050 On 31/12/2050 Spot Bond			3.95000	108.82953	3.94000	109.02735			578,709,869,810,000.00	146,508,827,800	239,467,486,781
<b>Total I2050 SPOT</b>									<b>8,709,869,810,000.00</b>	<b>146,508,827,800</b>	<b>239,467,486,781</b>
<b>Total For I2050</b>									<b>8,709,869,810,000.00</b>	<b>146,508,827,800</b>	<b>239,467,486,781</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
<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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IB139U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB139U</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	101.74671			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			7.55000	7.55000	7.55000	105.07151			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	102.10007			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	100.56941			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	100.30019			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			4.23000	290.44723	4.23000	290.40517			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	101.47225			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	101.92536			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	101.78945			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	102.14646			0.00	0	0
<b>Total IBL114 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL114</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL115 On 21/05/2023 Spot Bond					0.00000	101.84030				0.00	0	0
<b>Total IBL115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL116 On 20/06/2020 Spot Bond					0.00000	101.16728				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	100.36244				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	99.85535				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	100.66143				0.00	0	0
<b>Total IBL120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL123 On 14/02/2022 Spot Bond					0.00000	100.05834				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	99.91749				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	100.87624				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	100.67664				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	101.78506				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	100.63462				0.00	0	0
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL131 On 07/08/2020 Spot Bond					0.00000	100.05732				0.00	0	0
<b>Total IBL131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL132 On 12/08/2024 Spot Bond					0.00000	99.95696			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	101.33992			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	100.53052			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	101.89042			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	101.81399			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>
IBL137 On 21/01/2025 Spot Bond					0.00000	100.46441			0.00	0	0
<b>Total IBL137 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL137</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL138 On 21/01/2026 Spot Bond					0.00000	100.47087			0.00	0	0
<b>Total IBL138 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL138</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL36 On 31/01/2022 Spot Bond			3.41000	3.41000	3.41000	160.02128			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	102.95900	10.00000	102.93200			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			7.15000	101.12303	7.15000	101.10388			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			8.19500	106.76699	8.19500	106.74369			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	100.57092			0.00	0	0
<b>Total IBL65 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL65</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL67 On 31/01/2022 Spot Bond			3.53000	159.67725	3.53000	159.65705			0.00	0	0
<b>Total IBL67 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL67</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL75 On 19/08/2020 Spot Bond					0.00000	100.18877			0.00	0	0
<b>Total IBL75 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL75</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL77 On 25/11/2020 Spot Bond					0.00000	102.56363			0.00	0	0
<b>Total IBL77 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL77</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL78 On 25/11/2022 Spot Bond			8.28500	106.40058	8.28500	106.37684			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	102.90773			0.00	0	0
<b>Total IBL86 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL86</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL88 On 20/05/2021 Spot Bond			7.13000	106.14525	7.13000	106.12483			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	44.38496	100.00000	44.28619			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	101.91868			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	102.46870			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	102.52287			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>
IDC01U 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDC02L On 28/02/2028 Spot Bond			100.00000	13.49792	100.00000	13.46821			0.00	0	0
<b>Total IDC02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG03 On 22/10/2020 Spot Bond			7.02500	103.41080	7.02500	103.39129			0.00	0	0
<b>Total IDC03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG06 On 24/11/2024 Spot Bond			8.65500	105.49337	8.65500	105.46881			0.00	0	2,982,995,400
<b>Total IDC06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,982,995,400</b>
<b>Total For IDC06</b>									<b>0.00</b>	<b>0</b>	<b>2,982,995,400</b>
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.48582			0.00	0	500,000,000
<b>Total IDC07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For IDC07</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
IDCG08 On 13/05/2030 Spot Bond			9.57000	113.73861	9.57000	114.02132			0.00	0	0
<b>Total IDC08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.59212			0.00	0	0
<b>Total IDC10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG11 On 05/12/2026 Spot Bond			9.25500	109.65999	9.25500	109.63290			0.00	0	0
<b>Total IDC11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.72620			0.00	0	200,000,000
<b>Total IDC12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For IDC12</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.99343			0.00	0	0
<b>Total IDC13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG14 On 12/11/2021 Spot Bond					0.00000	99.95940			0.00	0	0
<b>Total IDC14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.60249			0.00	0	500,000,000
<b>Total IDC15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For IDC15</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
IDCG16 On 12/11/2025 Spot Bond					0.00000	100.75218			0.00	0	1,000,000,000
<b>Total IDC16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For IDC16</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.00007				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	101.36029				0.00	0	0
<b>Total IDCG18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.83309				0.00	0	270,000,000
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>270,000,000</b>
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	<b>270,000,000</b>
IDCG20 On 18/12/2020 Spot Bond					0.00000	101.18756				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>
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.23148				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>
IDCG22 On 18/12/2024 Spot Bond					0.00000	101.32264				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>
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.27734				0.00	1,800,000,000	1,800,000,000
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>1,800,000,000</b>
<b>Total For IDCG23</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>1,800,000,000</b>
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.30712				0.00	0	0
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IDCP1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP2U On 05/04/2025 Spot Bond			100.00000	7.45820	100.00000	7.44169				0.00	0	0
<b>Total IDCP2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP3U On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IDCP3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IFC01 On 10/12/2024 Spot Bond			8.15500	103.69951	8.15500	103.67687				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFC02 On 14/04/2021 Spot Bond			7.29000	104.48485	7.29000	104.46441			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>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN367U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN367U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN385U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN385U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN395U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN395U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN396U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN396U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN399U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN399U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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>
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN425U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN425U</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	102.95900	10.00000	102.93200				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	101.71429				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>
ING375 On 24/02/2023 Spot Bond					0.00000	100.23531				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	101.58298				0.00	0	20,000,000
<b>Total ING383 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For ING383</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING384 On 30/09/2021 Spot Bond					0.00000	88.03758				0.00	0	40,000,000
<b>Total ING384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For ING384</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
INLV01 On 12/08/2024 Spot Bond					0.00000	100.12076				0.00	0	0
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV02 On 20/10/2020 Spot Bond					0.00000	101.19257				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	101.25178				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			9.43000	103.11780	9.43000	103.09198				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	106.14989				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	102.95900	10.00000	102.93200				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	101.60795				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	101.44269				0.00	0	0
<b>Total IPF15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF16 On 17/12/2021 Spot Bond					0.00000	101.34267				0.00	0	0
<b>Total IPF16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF17 On 22/12/2020 Spot Bond					0.00000	101.16387				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF18 On 22/12/2021 Spot Bond					0.00000	101.17716				0.00	0	0
<b>Total IPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF19 On 22/12/2022 Spot Bond					0.00000	101.19045				0.00	0	0
<b>Total IPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF20 On 17/03/2020 Spot Bond					0.00000	101.28003				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	101.90331				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	101.32742				0.00	0	0
<b>Total IPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IPF23U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF23U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF24 On 05/02/2023 Spot Bond					0.00000	100.02310				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	100.65121				0.00	0	0
<b>Total IPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF26 On 07/11/2023 Spot Bond					0.00000	100.00006				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	99.99985				0.00	0	0
<b>Total IPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IPF28U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF28U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IPF29U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF29U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF30 On 25/03/2024 Spot Bond					0.00000	101.07338			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	101.48252			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	100.96241			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	101.43367			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>
IPFC29 On 24/04/2020 Spot Bond					0.00000	100.32663			0.00	0	0
<b>Total IPFC29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IPL8/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL8/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV017/F On 31/01/2022 Spot Bond			2.75000	100.08258	2.75000	100.07506			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			7.03000	148.26553	7.03000	148.23300			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>
IV031 On 11/03/2020 Spot Bond					0.00000	101.65558			0.00	0	0
<b>Total IV031 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV031</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV033 On 11/02/2021 Spot Bond					0.00000	101.15720			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			9.33000	102.93319	9.33000	102.90769			0.00	0	0
<b>Total IV034 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV034</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV035 On 07/04/2022 Spot Bond					0.00000	106.43004			0.00	0	40,000,000
<b>Total IV035 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For IV035</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</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
IV036 On 22/07/2021 Spot Bond					0.00000	103.77875			0.00	0	0
<b>Total IV036 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV036</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV038 On 23/09/2021 Spot Bond					0.00000	101.51528			0.00	0	0
<b>Total IV038 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV038</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV039 On 31/01/2022 Spot Bond			5.63000	5.63000	5.63000	153.45030			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	104.87017			0.00	0	10,000,000
<b>Total IV040 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For IV040</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
IV041 On 29/09/2021 Spot Bond			9.55500	107.97787	9.55500	107.95019			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	103.77755			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			9.57000	9.57000	9.57000	107.43260			0.00	0	0
<b>Total IV043 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV043</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV044 On 31/01/2022 Spot Bond					0.00000	100.29274			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			4.33000	157.27889	4.33000	157.25560			0.00	0	70,000,000
<b>Total IV045 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For IV045</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
IV046 On 21/06/2022 Spot Bond					0.00000	103.35785			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	101.60497			0.00	0	550,000,000
<b>Total IV050 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>550,000,000</b>
<b>Total For IV050</b>									<b>0.00</b>	<b>0</b>	<b>550,000,000</b>
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV100U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV100U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV168U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV168U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV19A On 31/03/2028 Spot Bond			5.73000	162.25485	5.73000	162.22490			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>
IVA981 On 06/02/2020 Spot Bond			6.95000	6.95000	6.95000	6.95000			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			6.95000	6.95000	6.95000	99.84790			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			6.95000	6.95000	6.95000	99.71520			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			7.00000	7.00000	7.00000	99.44691			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA987 On 19/03/2020 Spot Bond			7.00000	7.00000	7.00000	99.18209			21,000,000,000,000.00	3,000,000,000	1,500,000,000
<b>Total IVA987 SPOT</b>									<b>21,000,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
<b>Total For IVA987</b>									<b>21,000,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
IVA990 On 09/04/2020 Spot Bond			7.10000	7.10000	7.10000	98.77038			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			7.10000	7.10000	7.10000	98.63772			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			7.10000	7.10000	7.10000	98.50542			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>
IVA993 On 30/04/2020 Spot Bond			7.10000	7.10000	7.10000	98.37347			0.00	0	0
<b>Total IVA993 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA993</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA994 On 07/05/2020 Spot Bond			7.10000	7.10000	7.10000	98.24187			200,930,000,000,000.00	28,300,000,000	28,300,000,000
<b>Total IVA994 SPOT</b>									<b>10,930,000,000,000.00</b>	<b>28,300,000,000</b>	<b>28,300,000,000</b>
<b>Total For IVA994</b>									<b>10,930,000,000,000.00</b>	<b>28,300,000,000</b>	<b>28,300,000,000</b>
IVA995 On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			625,000,000,000,000.00	66,250,000,000	51,100,000,000
<b>Total IVA995 SPOT</b>									<b>15,000,000,000,000.00</b>	<b>66,250,000,000</b>	<b>51,100,000,000</b>
<b>Total For IVA995</b>									<b>15,000,000,000,000.00</b>	<b>66,250,000,000</b>	<b>51,100,000,000</b>
IVC005 On 25/11/2020 Spot Bond			10.00000	102.95900	10.00000	102.93200			0.00	0	0
<b>Total IVC005/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC005/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC034 On 30/06/2021 Spot Bond					0.00000	101.02966			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			7.20000	103.36695	7.20000	103.34686			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	101.18993			0.00	0	0
<b>Total IVC055 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC055</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC063 On 07/08/2020 Spot Bond					0.00000	100.06906			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC094 On 06/12/2021 Spot Bond			8.05000	106.51600	8.05000	106.49303			0.00	0	0
<b>Total IVC094 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC094</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC097 On 29/06/2021 Spot Bond					0.00000	101.08659			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>
IVC103 On 29/06/2021 Spot Bond					0.00000	101.10364			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	101.55671			0.00	0	0
<b>Total IVC105 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC105</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC106 On 13/03/2020 Spot Bond					0.00000	101.45130			0.00	0	0
<b>Total IVC106 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC106</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC107 On 29/06/2021 Spot Bond					0.00000	101.09227			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	100.92453			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			7.70000	104.68994	7.70000	104.66821			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	99.81117			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	101.39462			0.00	0	0
<b>Total IVC114 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC114</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC116 On 16/08/2020 Spot Bond					0.00000	100.46387			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	100.31612			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC135 On 31/07/2020 Spot Bond					0.00000	100.36616				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	103.06329				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	101.85093				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	100.70840				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	101.64017				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	101.51024				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	101.57812				0.00	0	0
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC147 On 21/12/2021 Spot Bond					0.00000	101.15064				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	102.42390				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	102.33110				0.00	0	0
<b>Total IVC149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC152 On 15/12/2024 Spot Bond					0.00000	101.61798				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC154 On 05/02/2021 Spot Bond					0.00000	100.01568				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	100.42074				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	103.60763				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	100.88152				0.00	0	0
<b>Total IVC158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC158</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC159 On 06/06/2023 Spot Bond					0.00000	101.04338				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	100.81171				0.00	0	0
<b>Total IVC160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC160</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC161 On 09/05/2020 Spot Bond					0.00000	100.02446				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	99.85246				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	101.35770				0.00	0	0
<b>Total IVC163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC165 On 20/09/2020 Spot Bond					0.00000	101.16376				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	101.10072				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.72357			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>
JAS03L On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total JAS03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JAS03U</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	101.46350			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
KAP006 On 29/06/2021 Spot Bond					0.00000	101.08091				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			7.40500	107.44042	7.40500	107.41908				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	101.86237				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	101.50075				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	101.71087				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	101.93385				0.00	0	300,000,000
<b>Total KAP013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For KAP013</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
KAP014 On 19/07/2024 Spot Bond					0.00000	100.47600				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	100.15559				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>
KAP016 On 29/04/2022 Spot Bond					0.00000	100.26781				0.00	0	0
<b>Total KAP016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP11 On 24/10/2022 Spot Bond					0.00000	101.12403				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	100.45073				0.00	0	0
<b>Total KSB009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KW01 On 31/10/2027 Spot Bond			9.24500	126.89361	9.24500	126.86210				0.00	0	0
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK12L On 25/02/2020 Spot Bond			9.71000	104.46593	9.71000	104.43825				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	103.55961				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	101.30660				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	104.13158				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			7.73500	106.93901	7.73500	106.91684				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	102.13185				0.00	0	90,000,000
<b>Total LBK22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
<b>Total For LBK22</b>										<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
LBK23 On 05/09/2022 Spot Bond					0.00000	103.64755				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			8.11500	111.76734	8.11500	111.74305				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	101.45663				0.00	0	0
<b>Total LBK26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK27 On 23/03/2023 Spot Bond					0.00000	103.10146				0.00	0	1,000,000,000
<b>Total LBK27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For LBK27</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
LBK28 On 15/05/2028 Spot Bond			10.03500	105.45058	10.03500	105.42222				0.00	0	1,000,000,000
<b>Total LBK28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For LBK28</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
LBK29 On 07/06/2023 Spot Bond			7.86000	107.05941	7.86000	107.03687				0.00	0	0
<b>Total LBK29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK30 On 20/09/2021 Spot Bond					0.00000	101.19556			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	101.83868			0.00	0	0
<b>Total LBK31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK32 On 08/11/2023 Spot Bond					0.00000	100.00014			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	102.17033			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	101.38222			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	101.01854			0.00	0	0
<b>Total LBK36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK37 On 25/06/2024 Spot Bond					0.00000	101.10382			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			6.78000	101.09843	6.78000	101.08011		3,956,995,128,000.00	583,627,600	583,627,600	
<b>Total LGL04 SPOT</b>								<b>3,956,995,128,000.00</b>	<b>583,627,600</b>	<b>583,627,600</b>	
<b>Total For LGL04</b>								<b>3,956,995,128,000.00</b>	<b>583,627,600</b>	<b>583,627,600</b>	
LGL05 On 12/12/2021 Spot Bond					0.00000	103.49575		0.00	0	7,414,000,000	
<b>Total LGL05 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>7,414,000,000</b>	
<b>Total For LGL05</b>								<b>0.00</b>	<b>0</b>	<b>7,414,000,000</b>	
LGL06 On 04/10/2022 Spot Bond			8.13500	108.42854	8.13500	108.40491		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	102.88419		0.00	0	0	
<b>Total LGL07 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LGL07</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
LGL08 On 28/02/2023 Spot Bond					0.00000	104.25225		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL09 On 28/08/2024 Spot Bond					0.00000	105.22663			0.00	0	10,000,000
<b>Total LGL09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For LGL09</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	100.83022			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	99.90131			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	99.91265			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	99.90146			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	101.86194			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	100.31575			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	102.27257			0.00	0	0
<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	102.31463			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.79110				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	99.78572				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	99.78169				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>
MAQ17 On 14/02/2020 Spot Bond					0.00000	99.92238				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	99.65126				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	99.45682				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>
MAQ18 On 06/02/2020 Spot Bond					0.00000	0.00000				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	99.94508				0.00	0	0
<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	98.75980				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>
MAQ18 On 21/02/2020 Spot Bond					0.00000	99.79833				0.00	0	0
<b>Total MAQ183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ183</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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF05: On 27/03/2020 Spot Bond					0.00000	101.09791				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	101.91713				0.00	2,000,000,000	8,000,000,000
<b>Total MBF057 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>8,000,000,000</b>
<b>Total For MBF057</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>8,000,000,000</b>
MBF05: On 21/05/2021 Spot Bond					0.00000	101.98042				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	99.86168				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	101.33891				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	101.46110				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	100.90401				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	100.90022				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	100.66140				0.00	0	0
<b>Total MBP036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03: On 26/05/2020 Spot Bond					0.00000	101.68438				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	100.15030				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	101.69412				0.00	0	0
<b>Total MBP039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP039</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP04 On 23/02/2023 Spot Bond					0.00000	101.72567			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	100.65611			0.00	0	0
<b>Total MBP041 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP041</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 26/04/2021 Spot Bond					0.00000	100.29615			0.00	0	0
<b>Total MBP042 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP042</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 27/07/2023 Spot Bond					0.00000	100.29838			0.00	0	0
<b>Total MBP043 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP043</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 27/09/2021 Spot Bond					0.00000	101.00711			0.00	0	0
<b>Total MBP044 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP044</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 27/09/2023 Spot Bond					0.00000	101.01931			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	101.68139			0.00	0	7,800,000,000
<b>Total MBP046 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>7,800,000,000</b>
<b>Total For MBP046</b>									<b>0.00</b>	<b>0</b>	<b>7,800,000,000</b>
MBP04 On 26/02/2024 Spot Bond					0.00000	101.67389			0.00	0	0
<b>Total MBP047 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP047</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 27/03/2022 Spot Bond					0.00000	101.00713			0.00	0	0
<b>Total MBP048 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP048</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 27/03/2024 Spot Bond					0.00000	101.01933			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	101.67736			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	116.80288			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMIG0 On 17/03/2021 Spot Bond			7.13500	107.08853	7.13500	107.06790			2,854,000,000,000.00	400,000,000	400,000,000
<b>Total MMIG02 SPOT</b>									<b>2,854,000,000,000.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
<b>Total For MMIG02</b>									<b>2,854,000,000,000.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
MMIG0 On 01/06/2020 Spot Bond					0.00000	102.18976			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			10.70500	10.70500	10.70500	102.36800			428,200,000,000.00	40,000,000	20,000,000
<b>Total MMIG04 SPOT</b>									<b>428,200,000,000.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For MMIG04</b>									<b>428,200,000,000.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
MMIG0 On 12/08/2022 Spot Bond			8.53500	105.11271	8.53500	105.08883			512,100,000,000.00	60,000,000	1,090,000,000
<b>Total MMIG05 SPOT</b>									<b>512,100,000,000.00</b>	<b>60,000,000</b>	<b>1,090,000,000</b>
<b>Total For MMIG05</b>									<b>512,100,000,000.00</b>	<b>60,000,000</b>	<b>1,090,000,000</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.73356			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	101.29742			0.00	0	15,000,000
<b>Total MMIG07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>15,000,000</b>
<b>Total For MMIG07</b>									<b>0.00</b>	<b>0</b>	<b>15,000,000</b>
MML01 On 10/12/2026 Spot Bond					0.00000	101.47901			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			8.78500	104.12905	8.78500	104.10459			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	116.91199			0.00	0	0
<b>Total MQB003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MQB003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN06 On 13/07/2020 Spot Bond					0.00000	101.17298			0.00	0	500,000,000
<b>Total MTN06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For MTN06</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
MTN07 On 13/07/2022 Spot Bond					0.00000	102.19033			0.00	0	20,000,000
<b>Total MTN07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For MTN07</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
MTN08 On 11/10/2020 Spot Bond					0.00000	101.25518			0.00	1,580,000,000	790,000,000
<b>Total MTN08 SPOT</b>									<b>0.00</b>	<b>1,580,000,000</b>	<b>790,000,000</b>
<b>Total For MTN08</b>									<b>0.00</b>	<b>1,580,000,000</b>	<b>790,000,000</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
MTN09 On 11/10/2022 Spot Bond					0.00000	101.91274				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	102.95770				0.00	0	10,000,000
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
MTN11 On 04/06/2021 Spot Bond					0.00000	101.99107				0.00	0	0
<b>Total MTN11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN12 On 04/06/2023 Spot Bond					0.00000	102.48511				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	101.66713				0.00	0	10,000,000
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
MTN14 On 10/05/2022 Spot Bond					0.00000	100.00008				0.00	0	0
<b>Total MTN14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN15 On 10/05/2024 Spot Bond					0.00000	100.00001				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	101.60038				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	101.64615				0.00	0	5,000,000,000
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
MTN18 On 30/05/2026 Spot Bond					0.00000	101.69944				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	101.49333				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	101.58605				0.00	0	20,000,000
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MTNC2 On 10/05/2020 Spot Bond					0.00000	100.04162				0.00	200,000,000	100,000,000
<b>Total MTNC20 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For MTNC20</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
MTNC2 On 07/09/2020 Spot Bond					0.00000	101.37324				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	101.94504				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	101.92326				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	101.92326				0.00	0	0
<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	101.23741				0.00	0	0
<b>Total N6B26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6B26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6C26 On 21/09/2020 Spot Bond					0.00000	101.32818				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N6D26 On 21/12/2020 Spot Bond					0.00000	101.34516			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	101.30122			0.00	0	0
<b>Total N6E26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6E26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N6F26 On 22/03/2021 Spot Bond					0.00000	101.54055			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	102.77974			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	101.13353			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	101.19275			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	101.39995			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	101.57591			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	101.73756			0.00	0	0
<b>Total N7E25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N7E25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NAM01 On 19/11/2022 Spot Bond			7.67500	103.32170	7.67500	103.30032			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			6.67000	102.20150	6.67000	102.18329			0.00	0	500,000,000
<b>Total NAM02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For NAM02</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
NAM03 On 01/08/2023 Spot Bond			8.13500	105.99454	8.13500	105.97131			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NAM04 On 01/08/2026 Spot Bond			9.70500	104.08536	9.70500	104.05826			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	100.51708			0.00	0	0
<b>Total NBG01G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBG01G</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBG02 On 30/04/2024 Spot Bond					0.00000	100.41671			0.00	0	0
<b>Total NBG02G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBG02G</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBG03 On 30/04/2026 Spot Bond					0.00000	100.24099			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	100.29543			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	100.30030			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			6.87500	103.37395	6.87500	103.35476			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			6.84000	106.37567	6.84000	106.35601			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	103.71905	9.38000	103.69293			0.00	0	0
<b>Total NBK12A/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12A/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK13 On 19/03/2024 Spot Bond			7.93500	110.04188	7.93500	110.01836			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			6.75000	104.47222	6.75000	104.45327			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			7.00000	103.28741	7.00000	103.26810			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK16/ On 12/02/2025 Spot Bond			7.91500	106.17527	7.91500	106.15287			0.00	0	10,000,000
<b>Total NBK16A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For NBK16A</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
NBK17/ On 22/04/2026 Spot Bond			8.16500	111.56572	8.16500	111.54133			0.00	0	1,230,000,000
<b>Total NBK17A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,230,000,000</b>
<b>Total For NBK17A</b>									<b>0.00</b>	<b>0</b>	<b>1,230,000,000</b>
NBK18/ On 01/06/2020 Spot Bond			6.89500	102.48114	6.89500	102.46218			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			7.53000	106.26182	7.53000	106.24036			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			8.17000	112.63726	8.17000	112.61262			0.00	0	10,000,000
<b>Total NBK20A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For NBK20A</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
NBK20I On 25/06/2021 Spot Bond					0.00000	101.45110			0.00	0	680,000,000
<b>Total NBK20B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>680,000,000</b>
<b>Total For NBK20B</b>									<b>0.00</b>	<b>0</b>	<b>680,000,000</b>
NBK21/ On 21/07/2027 Spot Bond			9.46500	106.72487	9.46500	106.69776			0.00	0	40,000,000
<b>Total NBK21A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For NBK21A</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
NBK22/ On 19/11/2022 Spot Bond			7.51500	108.58294	7.51500	108.56093			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			8.97500	110.00833	8.97500	109.98181			0.00	0	0
<b>Total NBK23A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK23A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK23I On 12/02/2020 Spot Bond					0.00000	99.96345			0.00	0	0
<b>Total NBK23B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK23B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK24/ On 19/11/2027 Spot Bond			8.95500	113.40951	8.95500	113.38222			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	99.97899			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK25/ On 17/02/2023 Spot Bond			7.83500	7.83500	7.83500	112.58973				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	102.77662				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>
NBK26/ On 10/05/2023 Spot Bond			100.00000	19.56987	100.00000	19.52632				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	103.45869				0.00	0	0
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK27/ On 10/05/2026 Spot Bond			9.26500	111.60549	9.26500	111.57772				0.00	0	0
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK28/ On 02/08/2023 Spot Bond			7.47500	107.87752	7.47500	107.85578				0.00	0	0
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK28I On 19/11/2020 Spot Bond					0.00000	102.35867				0.00	0	0
<b>Total NBK28B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK28B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK29/ On 31/07/2026 Spot Bond			8.70500	109.04968	8.70500	109.02415				0.00	0	0
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK30/ On 20/02/2024 Spot Bond			7.47000	111.84870	7.47000	111.82641				0.00	0	0
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK30I On 18/02/2021 Spot Bond					0.00000	102.82119				0.00	0	0
<b>Total NBK30B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK30B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK31/ On 09/11/2023 Spot Bond			7.54500	108.39106	7.54500	108.36901				0.00	0	3,000,000,000
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
NBK31I On 17/02/2023 Spot Bond					0.00000	102.03447				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK34I On 10/05/2021 Spot Bond					0.00000	101.02733			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	101.53544			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	104.60685			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	101.16375			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			10.48000	10.48000	10.48000	62.51714			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	104.40961			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	101.85210			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	102.68976			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	103.97669			0.00	0	0
<b>Total NBK43B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK43B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK44I On 15/02/2021 Spot Bond					0.00000	100.10164			0.00	0	0
<b>Total NBK44B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK44B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	100.65757			0.00	0	0
<b>Total NBK45B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK45B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK46I On 15/08/2025 Spot Bond					0.00000	100.95980			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK47I On 15/02/2028 Spot Bond					0.00000	101.58779				0.00	0	0
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK48I On 09/11/2021 Spot Bond					0.00000	100.11381				0.00	0	0
<b>Total NBK48B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK48B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK49I On 09/11/2023 Spot Bond					0.00000	100.32341				0.00	0	500,000,000
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
NBK50I On 09/11/2025 Spot Bond					0.00000	100.36662				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	101.97933				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	101.85690				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	102.22162				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	101.89323				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	100.74359				0.00	0	0
<b>Total NBK7B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK7B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.14660				0.00	0	0
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBKB55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.14921				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>
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.15118				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBKB5: On 01/08/2029 Spot Bond					0.00000	100.47928			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	101.28730			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			9.65000	107.55373	9.65000	107.52588			0.00	0	0
<b>Total NCLN83 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN83</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.28025			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			9.68500	106.80334	9.68500	106.77559			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	101.28730			0.00	0	0
<b>Total NCLN87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9: On 20/09/2024 Spot Bond					0.00000	101.29846			0.00	0	0
<b>Total NCLN90 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN90</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9: On 20/09/2024 Spot Bond					0.00000	101.31256			0.00	0	0
<b>Total NCLN91 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN91</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9: On 20/09/2020 Spot Bond					0.00000	101.26516			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	99.83757			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>

Contract Details	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 NED01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED02  On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED03  On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED04  On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED05  On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED06  On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED07  On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED08  On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED09  On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED10  On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED11  On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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	102.05310				0.00	60,000,000	30,000,000
<b>Total NED19 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NED19</b>									<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
NED20 On 01/07/2020 Spot Bond			7.23500	102.77262	7.23500	102.75280			0.00	0	3,030,000,000
<b>Total NED20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,030,000,000</b>
<b>Total For NED20</b>									<b>0.00</b>	<b>0</b>	<b>3,030,000,000</b>
NEDT1.On 21/05/2021 Spot Bond					0.00000	108.44824			0.00	420,000,000	290,000,000
<b>Total NEDT1A SPOT</b>									<b>0.00</b>	<b>420,000,000</b>	<b>290,000,000</b>
<b>Total For NEDT1A</b>									<b>0.00</b>	<b>420,000,000</b>	<b>290,000,000</b>
NEDT1 On 26/11/2021 Spot Bond					0.00000	108.97656			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>
NGL01 On 22/09/2021 Spot Bond					0.00000	105.01355			0.00	120,000,000	340,000,000
<b>Total NGL01 SPOT</b>									<b>0.00</b>	<b>120,000,000</b>	<b>340,000,000</b>
<b>Total For NGL01</b>									<b>0.00</b>	<b>120,000,000</b>	<b>340,000,000</b>
NGL02 On 15/03/2022 Spot Bond					0.00000	105.83166			0.00	0	30,000,000
<b>Total NGL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For NGL02</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	102.21329			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	105.53363			0.00	5,000,000,000	5,000,000,000
<b>Total NGL04 SPOT</b>									<b>0.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For NGL04</b>									<b>0.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>
NGL05 On 26/07/2023 Spot Bond					0.00000	102.52966			0.00	0	0
<b>Total NGL05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NGL06 On 01/12/2023 Spot Bond					0.00000	103.25138			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	100.85089			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	106.37281			0.00	0	0
<b>Total NGLT1A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGLT1A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NGLT1B On 20/10/2023 Spot Bond					0.00000	101.61372			0.00	19,200,000	6,400,000
<b>Total NGLT1B SPOT</b>									<b>0.00</b>	<b>19,200,000</b>	<b>6,400,000</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 NGLT1B</b>									<b>0.00</b>	<b>19,200,000</b>	<b>6,400,000</b>
NGT10: On 25/03/2024 Spot Bond					0.00000	102.57523			0.00	0	1,070,000,000
<b>Total NGT103 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,070,000,000</b>
<b>Total For NGT103</b>									<b>0.00</b>	<b>0</b>	<b>1,070,000,000</b>
NGT10: On 15/01/2025 Spot Bond					0.00000	101.79793			0.00	0	0
<b>Total NGT104 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGT104</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NGT10: On 22/05/2025 Spot Bond					0.00000	102.43660			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	102.95900	10.00000	102.93200			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	103.31989	13.50000	103.28282			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	100.73476			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	100.76797			0.00	0	0
<b>Total NHM007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 26/04/2020 Spot Bond					0.00000	100.34424			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	100.39530			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	101.95698			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	102.24088			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	101.73154			0.00	0	0
<b>Total NHM012 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 NHM012</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 09/09/2020 Spot Bond					0.00000	101.61309			0.00	100,000,000	60,000,000
<b>Total NHM013 SPOT</b>									<b>0.00</b>	<b>100,000,000</b>	<b>60,000,000</b>
<b>Total For NHM013</b>									<b>0.00</b>	<b>100,000,000</b>	<b>60,000,000</b>
NHM01 On 20/11/2021 Spot Bond					0.00000	99.76279			0.00	140,000,000	80,000,000
<b>Total NHM014 SPOT</b>									<b>0.00</b>	<b>140,000,000</b>	<b>80,000,000</b>
<b>Total For NHM014</b>									<b>0.00</b>	<b>140,000,000</b>	<b>80,000,000</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	101.65930			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			4.90000	4.90000	4.90000	201.02507			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			4.44000	4.44000	4.44000	177.64143			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			4.38500	4.38500	4.38500	130.78128			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			4.64000	4.64000	4.64000	93.81449			0.00	0	30,000,000
<b>Total NI29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For NI29</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NI33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NI38 On 31/01/2038 Spot Bond			4.82500	4.82500	4.82500	101.33076			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			4.49000	4.49000	4.49000	130.14613			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			4.88000	4.88000	4.88000	127.81751			0.00	0	0
<b>Total NILB13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NILB13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB14 On 31/03/2028 Spot Bond			4.58000	4.58000	4.58000	175.88908				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			5.29000	167.33191	5.29000	167.30295				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			4.79000	101.83632	4.79000	101.81997				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			6.58000	101.66916	6.58000	101.65136				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	100.86851				0.00	0	2,000,000,000
<b>Total NN010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For NN010</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
NN011 On 23/06/2021 Spot Bond					0.00000	101.09338				0.00	0	2,500,000,000
<b>Total NN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For NN011</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
NN013 On 09/09/2020 Spot Bond					0.00000	101.34870				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>
NN014 On 10/09/2024 Spot Bond					0.00000	102.07010				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	101.10130				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	100.99200				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	100.23860				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	114.39290				0.00	0	0
<b>Total NN02 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 NN02</b>										0.00	0	0
NN022 On 31/10/2025 Spot Bond					0.00000	100.21040				0.00	0	0
<b>Total NN022 SPOT</b>										0.00	0	0
<b>Total For NN022</b>										0.00	0	0
NN023 On 07/11/2025 Spot Bond					0.00000	102.58910				0.00	0	0
<b>Total NN023 SPOT</b>										0.00	0	0
<b>Total For NN023</b>										0.00	0	0
NN026 On 21/11/2025 Spot Bond					0.00000	100.00435				0.00	0	0
<b>Total NN026 SPOT</b>										0.00	0	0
<b>Total For NN026</b>										0.00	0	0
NN028U On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NN028U SPOT</b>										0.00	0	0
<b>Total For NN028U</b>										0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	101.85401				0.00	0	0
<b>Total NN03 SPOT</b>										0.00	0	0
<b>Total For NN03</b>										0.00	0	0
NN034 On 06/02/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			892,000,000,000,000.00	28,920,000,000	15,000,000,000	
<b>Total NN034 SPOT</b>									12,000,000,000,000.00	28,920,000,000	15,000,000,000	
<b>Total For NN034</b>									12,000,000,000,000.00	28,920,000,000	15,000,000,000	
NN04 On 22/02/2024 Spot Bond					0.00000	101.94506				0.00	0	0
<b>Total NN04 SPOT</b>										0.00	0	0
<b>Total For NN04</b>										0.00	0	0
NN05 On 12/03/2024 Spot Bond					0.00000	101.45332				0.00	0	0
<b>Total NN05 SPOT</b>										0.00	0	0
<b>Total For NN05</b>										0.00	0	0
NN06 On 12/03/2026 Spot Bond					0.00000	101.50224				0.00	0	0
<b>Total NN06 SPOT</b>										0.00	0	0
<b>Total For NN06</b>										0.00	0	0
NN08 On 28/05/2020 Spot Bond					0.00000	106.15550				0.00	0	0
<b>Total NN08 SPOT</b>										0.00	0	0
<b>Total For NN08</b>										0.00	0	0
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NN09U SPOT</b>										0.00	0	0
<b>Total For NN09U</b>										0.00	0	0
NNF010 On 19/01/2021 Spot Bond					0.00000	102.06490				0.00	0	0
<b>Total NNF010 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 NNF010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NNF02 On 01/08/2022 Spot Bond					0.00000	98.18533				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	98.18533				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	108.65630				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	101.96756				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	104.64040				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	109.96760				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	109.83920				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	102.77990				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>
NQ1A1 On 22/05/2020 Spot Bond			8.21500	8.21500	8.21500	102.87941				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	101.90167				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	101.91019				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	101.91245				0.00	0	0
<b>Total NQ1A27 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 NQ1A27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2: On 22/05/2021 Spot Bond					0.00000	101.83582			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			7.41000	7.41000	7.41000	103.20295			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	101.90593			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	101.99987			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	101.94516			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			7.61000	7.61000	7.61000	103.24583			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	101.99992			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	102.21847			0.00	0	0
<b>Total NQF1D5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02: On 31/10/2022 Spot Bond			7.33000	115.36373	7.33000	115.34092			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			4.36000	184.71807	4.36000	184.69069			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			9.88500	116.09810	9.88500	116.06750		40,721,322,741,000.00	4,119,506,600	8,057,908,100	
<b>Total NRA028 SPOT</b>								<b>10,721,322,741,000.00</b>	<b>4,119,506,600</b>	<b>8,057,908,100</b>	
<b>Total For NRA028</b>								<b>10,721,322,741,000.00</b>	<b>4,119,506,600</b>	<b>8,057,908,100</b>	
NRA02: On 30/11/2028 Spot Bond			100.00000	14.47038	100.00000	14.43836			0.00	0	0
<b>Total NRA028/R186 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 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	100.72295				0.00	0	3,940,000,000
<b>Total NTC19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,940,000,000</b>
<b>Total For NTC19</b>										<b>0.00</b>	<b>0</b>	<b>3,940,000,000</b>
NTC20 On 27/07/2020 Spot Bond					0.00000	100.69585				0.00	300,000,000	300,000,000
<b>Total NTC20 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>300,000,000</b>
<b>Total For NTC20</b>										<b>0.00</b>	<b>300,000,000</b>	<b>300,000,000</b>
NTC21 On 24/03/2022 Spot Bond					0.00000	102.13692				0.00	0	0
<b>Total NTC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC22 On 15/02/2021 Spot Bond					0.00000	100.25957				0.00	0	0
<b>Total NTC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC23 On 15/02/2023 Spot Bond					0.00000	100.54121				0.00	0	0
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC24 On 29/03/2021 Spot Bond					0.00000	101.00136				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	101.69497				0.00	0	0
<b>Total NTC25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC26 On 07/12/2023 Spot Bond					0.00000	101.53307				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	101.37014				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	101.38148				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	101.96478				0.00	0	0
<b>Total OMI01 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 OMI01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OML04 On 19/03/2020 Spot Bond					0.00000	101.50206			0.00	0	560,000,000
<b>Total OML04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>560,000,000</b>
<b>Total For OML04</b>									<b>0.00</b>	<b>0</b>	<b>560,000,000</b>
OML05 On 19/03/2020 Spot Bond			7.27500	7.27500	7.27500	104.09161			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			8.13500	108.23849	8.13500	108.21477			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			9.80500	108.87408	9.80500	108.84545		196,100,000,000.00		20,000,000	1,120,000,000
<b>Total OML07 SPOT</b>								<b>196,100,000,000.00</b>		<b>20,000,000</b>	<b>1,120,000,000</b>
<b>Total For OML07</b>								<b>196,100,000,000.00</b>		<b>20,000,000</b>	<b>1,120,000,000</b>
OML08 On 14/09/2020 Spot Bond					0.00000	102.15626			0.00	390,000,000	195,000,000
<b>Total OML08 SPOT</b>									<b>0.00</b>	<b>390,000,000</b>	<b>195,000,000</b>
<b>Total For OML08</b>									<b>0.00</b>	<b>390,000,000</b>	<b>195,000,000</b>
OML09 On 14/09/2022 Spot Bond			8.13500	110.81345	8.13500	110.78918			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			9.70500	111.62638	9.70500	111.59732			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	101.75129			0.00	0	0
<b>Total OML11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBAJ1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBAJ1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBAV1L On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBAV1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBAV1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBBJ1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBBJ1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBDJ1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For PBDJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBGJ1 On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBGJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBGJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBJC1 On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBJC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBJC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBJJ1 On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBJJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBJJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBKJ1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBKJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBKJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBKS1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBKS1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBKS1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBKX1 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBKX1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBKX1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBLS1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBLS1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBLS1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBLT1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBLT1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBLT1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBUC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBUC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBUJ1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBUJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBUJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBVJ1 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBVJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBVJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM12 On 25/11/2020 Spot Bond			10.00000	102.95900	10.00000	102.93200				0.00	0	0
<b>Total PMM12/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For PMM12JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM38 On 12/06/2020 Spot Bond					0.00000	101.45012				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	101.71463				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	101.67424				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	101.77509				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	100.80445				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	100.06302				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	101.86617				0.00	0	0
<b>Total PRE2A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2A On 20/02/2022 Spot Bond					0.00000	101.94458				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	102.10137				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	102.12377				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	102.14616				0.00	0	0
<b>Total PRE2D1 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 PRE2D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			7.90500	115.00858	7.90500	114.98422			375,227,128,738,000.00	2,957,017,979,600	1,413,995,692,100
<b>Total R186 SPOT</b>									<b>5,227,128,738,000.00</b>	<b>957,017,979,600</b>	<b>413,995,692,100</b>
<b>Total For R186</b>									<b>5,227,128,738,000.00</b>	<b>957,017,979,600</b>	<b>413,995,692,100</b>
R197 On 07/12/2023 Spot Bond			3.11000	301.77256	3.16000	301.22078			138,807,919,054,000.00	44,632,771,400	46,982,395,400
<b>Total R197 SPOT</b>									<b>18,807,919,054,000.00</b>	<b>44,632,771,400</b>	<b>46,982,395,400</b>
<b>Total For R197</b>									<b>18,807,919,054,000.00</b>	<b>44,632,771,400</b>	<b>46,982,395,400</b>
R202 On 07/12/2033 Spot Bond			3.89500	223.72050	3.90000	223.56991			88,988,081,512,500.00	22,846,747,500	276,474,511,300
<b>Total R202 SPOT</b>									<b>18,988,081,512,500.00</b>	<b>22,846,747,500</b>	<b>276,474,511,300</b>
<b>Total For R202</b>									<b>18,988,081,512,500.00</b>	<b>22,846,747,500</b>	<b>276,474,511,300</b>
R2023 On 28/02/2023 Spot Bond			6.58000	106.68896	6.53500	106.79494			580,526,310,760,000.00	1,607,982,722,000	1,860,584,572,000
<b>Total R2023 SPOT</b>									<b>10,526,310,760,000.00</b>	<b>607,982,722,000</b>	<b>1,860,584,572,000</b>
<b>Total For R2023</b>									<b>10,526,310,760,000.00</b>	<b>607,982,722,000</b>	<b>1,860,584,572,000</b>
R2030 On 31/01/2030 Spot Bond			8.82500	94.84050	8.82500	94.81800			846,476,953,362,500.00	3,948,609,286,500	1,447,384,835,100
<b>Total R2030 SPOT</b>									<b>16,476,953,362,500.00</b>	<b>948,609,286,500</b>	<b>447,384,835,100</b>
<b>Total For R2030</b>									<b>16,476,953,362,500.00</b>	<b>948,609,286,500</b>	<b>447,384,835,100</b>
R2032 On 31/03/2032 Spot Bond			9.27500	95.62914	9.27500	95.60545			446,762,845,162,500.00	1,449,785,751,500	753,687,419,500
<b>Total R2032 SPOT</b>									<b>16,762,845,162,500.00</b>	<b>449,785,751,500</b>	<b>753,687,419,500</b>
<b>Total For R2032</b>									<b>16,762,845,162,500.00</b>	<b>449,785,751,500</b>	<b>753,687,419,500</b>
R2035 On 28/02/2035 Spot Bond			9.63500	98.03825	9.63500	98.01277			970,783,044,683,000.00	1,242,426,885,800	1,502,853,491,700
<b>Total R2035 SPOT</b>									<b>10,783,044,683,000.00</b>	<b>242,426,885,800</b>	<b>502,853,491,700</b>
<b>Total For R2035</b>									<b>10,783,044,683,000.00</b>	<b>242,426,885,800</b>	<b>502,853,491,700</b>
R2037 On 31/01/2037 Spot Bond			9.83000	89.37620	9.83000	89.35265			143,559,876,038,000.00	726,710,058,600	1,083,516,722,200
<b>Total R2037 SPOT</b>									<b>13,559,876,038,000.00</b>	<b>726,710,058,600</b>	<b>1,083,516,722,200</b>
<b>Total For R2037</b>									<b>13,559,876,038,000.00</b>	<b>726,710,058,600</b>	<b>1,083,516,722,200</b>
R2040 On 31/01/2040 Spot Bond			9.95000	92.09130	9.95000	92.06674			601,270,931,265,000.00	663,444,314,700	736,328,827,100
<b>Total R2040 SPOT</b>									<b>11,270,931,265,000.00</b>	<b>663,444,314,700</b>	<b>736,328,827,100</b>
<b>Total For R2040</b>									<b>11,270,931,265,000.00</b>	<b>663,444,314,700</b>	<b>736,328,827,100</b>
R2044 On 31/01/2044 Spot Bond			10.03000	88.71884	10.03000	88.69499			625,262,021,893,000.00	859,946,363,100	1,163,593,415,100
<b>Total R2044 SPOT</b>									<b>15,262,021,893,000.00</b>	<b>859,946,363,100</b>	<b>1,163,593,415,100</b>
<b>Total For R2044</b>									<b>15,262,021,893,000.00</b>	<b>859,946,363,100</b>	<b>1,163,593,415,100</b>
R2048 On 28/02/2048 Spot Bond			10.03000	92.01325	10.03000	91.98837			054,385,788,388,000.00	1,201,833,079,600	1,142,126,051,700
<b>Total R2048 SPOT</b>									<b>14,385,788,388,000.00</b>	<b>201,833,079,600</b>	<b>142,126,051,700</b>
<b>Total For R2048</b>									<b>14,385,788,388,000.00</b>	<b>201,833,079,600</b>	<b>142,126,051,700</b>
R208 On 31/03/2021 Spot Bond			6.50000	102.72979	6.47500	102.73891			293,702,228,550,000.00	1,583,646,496,700	738,382,600,000
<b>Total R208 SPOT</b>									<b>13,702,228,550,000.00</b>	<b>583,646,496,700</b>	<b>738,382,600,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R208</b>									<b>13,702,228,550,000.00</b>	<b>583,646,496,700</b>	<b>738,382,600,000</b>
R209 On 31/03/2036 Spot Bond			9.71000	74.35807	9.70000	74.40268			430,012,103,970,000.00	1,074,151,607,000	858,019,561,000
<b>Total R209 SPOT</b>									<b>10,012,103,970,000.00</b>	<b>074,151,607,000</b>	<b>358,019,561,000</b>
<b>Total For R209</b>									<b>10,012,103,970,000.00</b>	<b>074,151,607,000</b>	<b>358,019,561,000</b>
R210 On 31/03/2028 Spot Bond			3.73000	186.86776	3.73000	186.84322			48,859,778,026,000.00	13,099,136,200	48,861,083,400
<b>Total R210 SPOT</b>									<b>18,859,778,026,000.00</b>	<b>13,099,136,200</b>	<b>48,861,083,400</b>
<b>Total For R210</b>									<b>18,859,778,026,000.00</b>	<b>13,099,136,200</b>	<b>48,861,083,400</b>
R212 On 31/01/2022 Spot Bond			2.80000	161.90649	2.88000	161.64263			830,788,719,200,000.00	653,853,114,000	360,243,802,700
<b>Total R212 SPOT</b>									<b>10,788,719,200,000.00</b>	<b>653,853,114,000</b>	<b>360,243,802,700</b>
<b>Total For R212</b>									<b>10,788,719,200,000.00</b>	<b>653,853,114,000</b>	<b>360,243,802,700</b>
R213 On 28/02/2031 Spot Bond			9.05500	89.00188	9.07000	88.88671			270,973,750,815,000.00	582,106,433,000	485,585,381,800
<b>Total R213 SPOT</b>									<b>10,973,750,815,000.00</b>	<b>582,106,433,000</b>	<b>485,585,381,800</b>
<b>Total For R213</b>									<b>10,973,750,815,000.00</b>	<b>582,106,433,000</b>	<b>485,585,381,800</b>
R214 On 28/02/2041 Spot Bond			9.89000	73.15507	9.89000	73.13556			337,119,051,121,000.00	438,535,798,900	314,121,064,800
<b>Total R214 SPOT</b>									<b>37,119,051,121,000.00</b>	<b>438,535,798,900</b>	<b>314,121,064,800</b>
<b>Total For R214</b>									<b>37,119,051,121,000.00</b>	<b>438,535,798,900</b>	<b>314,121,064,800</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>
RC004U 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>
RC005U 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>
RC006U 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>
RC007U 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>



Contract Details	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 RC007U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC008I 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>
RC009I 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>
RC010I 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>
RC011I 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>
RC013I 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>
RC014I 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>
RC015I 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>
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RDF09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF14U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF14U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF15U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF15U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF16U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF16U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF17U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF17U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF18U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF18U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF19I On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF19U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF19U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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	102.10525				0.00	0	0
<b>Total RDFB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For RDFB08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.68216			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	101.14136			0.00	0	0
<b>Total RDFB10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.87129			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	102.63209			0.00	0	0
<b>Total RDFB12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 12/03/2021 Spot Bond					0.00000	101.71250			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	101.40928			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	101.88459			0.00	0	0
<b>Total RDFB15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.09032			0.00	0	0
<b>Total RDFB16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.04705			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	100.16642			0.00	0	0
<b>Total RDFB18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 22/03/2022 Spot Bond					0.00000	101.12538			0.00	1,500,000,000	700,000,000
<b>Total RDFB19 SPOT</b>									<b>0.00</b>	<b>1,500,000,000</b>	<b>700,000,000</b>
<b>Total For RDFB19</b>									<b>0.00</b>	<b>1,500,000,000</b>	<b>700,000,000</b>
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.15724			0.00	0	0
<b>Total RDFB20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RDFB20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.19039				0.00	0	0
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.01494				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	101.89439				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	102.05715				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	101.73270				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	101.64849				0.00	0	0
<b>Total RDFC48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC48</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC4 On 29/07/2020 Spot Bond					0.00000	100.25004				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	99.86188				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>
REB17 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	100.94800				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>
RED20 On 05/07/2020 Spot Bond					0.00000	101.31157				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	101.72993				0.00	0	0
<b>Total RED301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RED301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED50 On 05/12/2022 Spot Bond					0.00000	102.18443				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	102.16043				0.00	0	0
<b>Total RED601 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED601</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED60: On 09/03/2022 Spot Bond					0.00000	102.65438				0.00	0	0
<b>Total RED602 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED602</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED70: On 17/04/2022 Spot Bond					0.00000	100.95197				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	101.21745				0.00	0	0
<b>Total RED801 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED801</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED90 On 28/07/2022 Spot Bond					0.00000	100.91197				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>
RES35 On 25/08/2021 Spot Bond					0.00000	102.39855				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	100.12210				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	100.69914				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	101.64229				0.00	0	0
<b>Total RES41 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 RES41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES42U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES42U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES44U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES44U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES45I On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES45U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES45U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES46I 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>
RES47I 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			7.10500	106.27564	7.10500	106.25537				0.00	0	50,000,000
<b>Total RW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For RW21</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
RW23 On 10/12/2023 Spot Bond			8.18500	105.89564	8.18500	105.87244				0.00	0	539,077,900
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>539,077,900</b>
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	<b>539,077,900</b>
RW28 On 10/12/2028 Spot Bond			10.69000	99.23073	10.69000	99.20250				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	102.95900	10.00000	102.93200				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	101.20444				0.00	400,000,000	13,360,000,000
<b>Total SBK18 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>13,360,000,000</b>
<b>Total For SBK18</b>										<b>0.00</b>	<b>400,000,000</b>	<b>13,360,000,000</b>
SBK22 On 28/05/2020 Spot Bond					0.00000	102.79936				0.00	0	0
<b>Total SBK22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SBK22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK23 On 28/05/2022 Spot Bond			7.89500	109.90963	7.89500	109.88625			2,210,600,000,000.00	280,000,000	2,360,000,000
<b>Total SBK23 SPOT</b>									<b>2,210,600,000,000.00</b>	<b>280,000,000</b>	<b>2,360,000,000</b>
<b>Total For SBK23</b>									<b>2,210,600,000,000.00</b>	<b>280,000,000</b>	<b>2,360,000,000</b>
SBK24 On 19/10/2020 Spot Bond					0.00000	102.18428			0.00	506,000,000	503,000,000
<b>Total SBK24 SPOT</b>									<b>0.00</b>	<b>506,000,000</b>	<b>503,000,000</b>
<b>Total For SBK24</b>									<b>0.00</b>	<b>506,000,000</b>	<b>503,000,000</b>
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total SBK24/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK24/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK25 On 25/04/2021 Spot Bond					0.00000	103.66678			0.00	0	0
<b>Total SBK25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK26 On 25/04/2021 Spot Bond			7.50500	108.98013	7.50500	108.95820			0.00	0	0
<b>Total SBK26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN01 On 31/07/2021 Spot Bond					0.00000	100.22019			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	102.15092			0.00	0	577,790,000
<b>Total SBS18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>577,790,000</b>
<b>Total For SBS18</b>									<b>0.00</b>	<b>0</b>	<b>577,790,000</b>
SBS19 On 23/06/2021 Spot Bond			7.61500	104.63497	7.61500	104.61361			0.00	0	2,050,000,000
<b>Total SBS19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,050,000,000</b>
<b>Total For SBS19</b>									<b>0.00</b>	<b>0</b>	<b>2,050,000,000</b>
SBS20 On 15/05/2026 Spot Bond			8.15500	111.55098	8.15500	111.52649			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	104.25823			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			7.36500	109.23788	7.36500	109.21642			0.00	0	40,000,000
<b>Total SBS27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For SBS27</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
SBS3 On 25/05/2026 Spot Bond			8.33500	101.08640	8.33500	101.06372			0.00	0	0
<b>Total SBS3 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 SBS3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS31 On 12/06/2027 Spot Bond			8.42500	108.93746	8.42500	108.91289				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			8.40500	110.36618	8.40500	110.34122				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>
SBS38 On 29/01/2025 Spot Bond			7.97500	104.81697	7.97500	104.79446		79,750,000,000,000.00		10,000,000,000	5,040,000,000	
<b>Total SBS38 SPOT</b>								<b>*9,750,000,000,000.00</b>		<b>10,000,000,000</b>	<b>5,040,000,000</b>	
<b>Total For SBS38</b>								<b>*9,750,000,000,000.00</b>		<b>10,000,000,000</b>	<b>5,040,000,000</b>	
SBS39 On 29/01/2030 Spot Bond			9.07000	104.48042	9.07000	104.45495				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			7.13500	104.42136	7.13500	104.40125				0.00	0	580,000,000
<b>Total SBS4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
<b>Total For SBS4</b>										<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
SBS40 On 12/11/2020 Spot Bond					0.00000	100.40986				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			7.24000	109.19578	7.24000	109.17445				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			8.12500	114.00655	8.12500	113.98161				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			8.35500	116.53565	8.35500	116.50946				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	100.50059				0.00	0	1,000,000,000
<b>Total SBS45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For SBS45</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
SBS46 On 15/02/2023 Spot Bond			7.25000	108.93711	7.25000	108.91602				0.00	0	340,000,000
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>340,000,000</b>
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	<b>340,000,000</b>
SBS47 On 15/02/2023 Spot Bond					0.00000	101.77561				0.00	0	0
<b>Total SBS47 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 SBS47</b>										0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	101.09787				0.00	0	0
<b>Total SBS49 SPOT</b>										0.00	0	0
<b>Total For SBS49</b>										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			7.24500	104.27100	7.24500	104.25061				0.00	0	0
<b>Total SBS50 SPOT</b>										0.00	0	0
<b>Total For SBS50</b>										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			8.80000	8.80000	8.80000	103.47319				0.00	0	0
<b>Total SBS51 SPOT</b>										0.00	0	0
<b>Total For SBS51</b>										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	104.31184				0.00	3,200,000,000	2,100,000,000
<b>Total SBS52 SPOT</b>										0.00	3,200,000,000	2,100,000,000
<b>Total For SBS52</b>										0.00	3,200,000,000	2,100,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	103.56849				0.00	3,000,000,000	1,500,000,000
<b>Total SBS53 SPOT</b>										0.00	3,000,000,000	1,500,000,000
<b>Total For SBS53</b>										0.00	3,000,000,000	1,500,000,000
SBS54 On 12/06/2020 Spot Bond					0.00000	101.61507				0.00	0	0
<b>Total SBS54 SPOT</b>										0.00	0	0
<b>Total For SBS54</b>										0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	102.62727				0.00	0	0
<b>Total SBS55 SPOT</b>										0.00	0	0
<b>Total For SBS55</b>										0.00	0	0
SBS56 On 12/06/2022 Spot Bond			7.13000	105.32379	7.13000	105.30364				0.00	0	0
<b>Total SBS56 SPOT</b>										0.00	0	0
<b>Total For SBS56</b>										0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	103.26186				0.00	0	0
<b>Total SBS57 SPOT</b>										0.00	0	0
<b>Total For SBS57</b>										0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	104.77323				0.00	0	1,000,000,000
<b>Total SBS58 SPOT</b>										0.00	0	1,000,000,000
<b>Total For SBS58</b>										0.00	0	1,000,000,000
SBS59 On 09/10/2020 Spot Bond					0.00000	100.99993				0.00	0	0
<b>Total SBS59 SPOT</b>										0.00	0	0
<b>Total For SBS59</b>										0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	101.41520				0.00	0	0
<b>Total SBS60 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 SBS60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS62 On 31/01/2024 Spot Bond					0.00000	100.72852				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	100.93147				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	101.10411				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	99.85633				0.00	0	0
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS66 On 26/06/2022 Spot Bond					0.00000	101.01889				0.00	0	0
<b>Total SBS66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS67 On 26/06/2029 Spot Bond					0.00000	101.84787				0.00	0	0
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	101.75846				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	101.66288				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			4.06000	292.13283	4.06000	292.09188				0.00	0	1,030,000,000
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,030,000,000</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>1,030,000,000</b>
SBSI14 On 07/12/2033 Spot Bond			4.85000	4.85000	4.85000	202.08474				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	106.81203				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	107.56367				0.00	0	500,000,000
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SBT102</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
SBT102 On 31/03/2024 Spot Bond					0.00000	103.29927				0.00	0	300,000,000
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
SBT201 On 13/02/2023 Spot Bond					0.00000	104.01211				0.00	0	100,000,000
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	102.73195				0.00	0	10,000,000
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
SBT203 On 03/12/2023 Spot Bond			8.58500	107.73844	8.58500	107.71370				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>
SBT204 On 16/04/2024 Spot Bond					0.00000	100.67751				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>
SBT206 On 31/01/2025 Spot Bond					0.00000	100.26260				0.00	0	1,100,000,000
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
SGI004 On 20/01/2021 Spot Bond					0.00000	101.07204				0.00	0	0
<b>Total SGI004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SGI005 On 10/07/2021 Spot Bond					0.00000	101.08423				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	98.73254				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	102.95900	10.00000	102.93200				0.00	0	0
<b>Total SHS11U/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS11U/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLI4 On 15/08/2021 Spot Bond					0.00000	101.04430				0.00	0	0
<b>Total SLI4 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 SLI4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA2 On 15/08/2021 Spot Bond					0.00000	99.84450				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	99.85343				0.00	3,480,000,000	1,740,000,000
<b>Total SLRA3 SPOT</b>										<b>0.00</b>	<b>3,480,000,000</b>	<b>1,740,000,000</b>
<b>Total For SLRA3</b>										<b>0.00</b>	<b>3,480,000,000</b>	<b>1,740,000,000</b>
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.84883				0.00	0	0
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.19322				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	99.83983				0.00	0	0
<b>Total SLRB2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB3 On 15/11/2020 Spot Bond					0.00000	99.83938				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	99.83856				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	99.84795				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	99.82267				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	99.83134				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	99.82737				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	98.73092				0.00	0	0
<b>Total SLRC5 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 SLRC5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SNT02 On 12/04/2021 Spot Bond					0.00000	101.78567				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			8.23500	113.57721	8.23500	113.55218				0.00	0	1,550,000,000
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,550,000,000</b>
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	<b>1,550,000,000</b>
SNT04 On 27/06/2022 Spot Bond					0.00000	102.53422				0.00	0	0
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.95944				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>
SPDA1 On 21/08/2021 Spot Bond					0.00000	102.26340				0.00	0	0
<b>Total SPDA10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA1 On 21/08/2020 Spot Bond					0.00000	102.03562				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	102.85257				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	101.84026				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	101.92200				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	101.12290				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	101.31985				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	101.40313				0.00	0	0
<b>Total SPG006 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 SPG006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 18/06/2024 Spot Bond					0.00000	101.28281				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	100.70370				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	100.76119				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	100.31221				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>
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>
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			6.97500	102.75367	6.97500	102.73429				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			7.20000	101.97788	7.20000	101.95817				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			7.20000	101.97788	7.20000	101.95817				0.00	0	0
<b>Total SSN005 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 SSN005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 31/01/2025 Spot Bond			5.04500	5.04500	5.04500	126.84661				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			9.40500	106.91101	9.40500	106.88416				0.00	0	10,000,000
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
SSN02: On 28/02/2031 Spot Bond			10.94000	78.25241	10.94000	78.22939				0.00	0	20,000,000
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
SSN02: On 07/12/2023 Spot Bond					0.00000	101.75903				0.00	0	0
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 17/03/2020 Spot Bond					0.00000	101.33857				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	101.70476				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	99.84398				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	101.81204				0.00	0	0
<b>Total SSN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	100.38518				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	100.70670				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			7.93500	109.03925	7.93500	109.01607				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			4.72500	102.75240	4.72500	102.73608				0.00	0	0
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04 On 09/02/2027 Spot Bond					0.00000	98.45031				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	100.24176				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	100.75852				0.00	0	0
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 08/12/2023 Spot Bond			4.19000	4.19000	4.19000	290.80099				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	101.00418				0.00	0	0
<b>Total SSN051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 26/10/2020 Spot Bond					0.00000	100.40189				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			5.68200	104.29933	5.68200	104.28337				0.00	0	0
<b>Total SSN053 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN053</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 26/10/2022 Spot Bond					0.00000	100.32180				0.00	0	0
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 03/11/2022 Spot Bond					0.00000	100.15833				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	100.79280				0.00	0	0
<b>Total SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SSN060</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 31/03/2028 Spot Bond			4.95000	4.95000	4.95000	171.35284				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			4.43000	4.43000	4.43000	130.50860				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			4.82500	4.82500	4.82500	101.33076				0.00	0	0
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 31/03/2029 Spot Bond			4.63000	4.63000	4.63000	93.89027				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			4.91000	4.91000	4.91000	171.83670				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	101.79132				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	101.76912				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	101.71454				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	101.34826				0.00	0	0
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 15/06/2023 Spot Bond					0.00000	101.32734				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 19/06/2023 Spot Bond					0.00000	101.29924				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	100.71657				0.00	0	0
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 31/07/2021 Spot Bond					0.00000	100.13000				0.00	0	0
<b>Total SSN079 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN079</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 16/08/2020 Spot Bond					0.00000	100.25171				0.00	0	0
<b>Total SSN080 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN080</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 27/08/2024 Spot Bond					0.00000	101.84314				0.00	0	0
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 12/09/2025 Spot Bond					0.00000	101.52656				0.00	0	0
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 05/11/2023 Spot Bond					0.00000	100.02586				0.00	0	0
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 07/12/2033 Spot Bond			4.77500	4.77500	4.77500	203.68704				0.00	0	0
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN085 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN085</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 10/04/2020 Spot Bond					0.00000	100.69149				0.00	0	0
<b>Total SSN087 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 SSN087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 04/09/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN088 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN088</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 21/12/2026 Spot Bond					0.00000	99.84533				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>
SSN09: 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>
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	100.21771				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>
SSN09: On 08/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SSN094 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN094</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SZ25 On 30/09/2025 Spot Bond			8.92500	103.60227	8.92500	103.57756				0.00	0	144,980,000
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>144,980,000</b>
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	<b>144,980,000</b>
T13A11 On 21/08/2020 Spot Bond					0.00000	101.95989				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			7.08000	106.63094	7.08000	106.61078				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	101.94408				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			7.18000	106.46149	7.18000	106.44109				0.00	0	0
<b>Total T13A16 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 T13A16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A16 On 21/08/2020 Spot Bond					0.00000	101.93333				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>
T13A2C On 21/08/2020 Spot Bond			7.13000	105.92823	7.13000	105.90806				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	101.88486				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	101.91103				0.00	0	0
<b>Total T14A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T14A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T14A12 On 21/11/2021 Spot Bond			8.55000	103.00652	8.55000	102.98282				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	101.76719				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	101.72068				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	101.71968				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>
TFS13E On 06/07/2020 Spot Bond					0.00000	101.23450				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	100.28894				0.00	0	0
<b>Total TFS142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS144 On 20/03/2020 Spot Bond					0.00000	101.22792				0.00	0	0
<b>Total TFS144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS14E On 20/03/2022 Spot Bond					0.00000	101.21670				0.00	0	0
<b>Total TFS145 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 TFS145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS147 On 12/10/2020 Spot Bond					0.00000	100.81630				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	101.44051				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	100.21377				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	101.53729				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>
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.95337				0.00	0	0
<b>Total TFS153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS154 On 06/07/2023 Spot Bond					0.00000	101.08002				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>
TFS15€ On 03/09/2021 Spot Bond					0.00000	101.52844				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>
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.71743				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	99.86001				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>
TFS15€ On 20/03/2022 Spot Bond					0.00000	101.16555				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>
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.16736				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>
TFS16€ On 25/04/2020 Spot Bond					0.00000	100.33354				0.00	0	0
<b>Total TFS160 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 TFS160</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS161 On 27/05/2022 Spot Bond					0.00000	101.62425				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	101.65492				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	100.44524				0.00	2,600,000,000	2,600,000,000
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>2,600,000,000</b>	<b>2,600,000,000</b>
<b>Total For TFS163</b>										<b>0.00</b>	<b>2,600,000,000</b>	<b>2,600,000,000</b>
TFS164 On 22/10/2024 Spot Bond					0.00000	100.40530				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>
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A3 On 21/08/2020 Spot Bond					0.00000	101.98811				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>
TH13A4 On 21/08/2020 Spot Bond			7.28000	105.43910	7.28000	105.41861				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>
TH13A7 On 21/08/2020 Spot Bond					0.00000	102.23554				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>
TH13A8 On 21/08/2020 Spot Bond			7.17000	105.79971	7.17000	105.77946				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>
TH13B1 On 21/08/2020 Spot Bond					0.00000	102.01080				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>
TH13B2 On 21/08/2020 Spot Bond					0.00000	102.01301				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>
TH13B3 On 21/08/2020 Spot Bond					0.00000	102.07720				0.00	0	0
<b>Total TH13B3 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 TH13B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B: On 21/08/2020 Spot Bond					0.00000	102.02134				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	102.00416				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	102.16572				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	102.18343				0.00	0	0
<b>Total TH13C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond					0.00000	102.18785				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	102.23211				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	102.28743				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	102.89567				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	102.89567				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	102.96200				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	102.92884				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	102.93989				0.00	0	0
<b>Total TH13D5 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 TH13D5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2021 Spot Bond					0.00000	101.94200			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			6.93000	107.45960	6.93000	107.43950			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	103.01653			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			7.09000	105.79366	7.09000	105.77341			0.00	0	0
<b>Total TH14A8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14B: On 21/11/2021 Spot Bond					0.00000	102.07696			0.00	0	0
<b>Total TH14B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14B: On 21/11/2021 Spot Bond					0.00000	102.33883			0.00	0	0
<b>Total TH14B2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14B2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14B: On 21/11/2021 Spot Bond					0.00000	101.98404			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	103.00419			0.00	0	0
<b>Total TH14C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C: On 21/11/2021 Spot Bond					0.00000	103.12614			0.00	0	0
<b>Total TH14C2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14C2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C: On 21/11/2021 Spot Bond					0.00000	102.11677			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	102.85076			0.00	0	0
<b>Total TH14D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14D: On 21/11/2021 Spot Bond					0.00000	104.87103			0.00	0	0
<b>Total TH14D2 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 TH14D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14D: On 21/11/2021 Spot Bond					0.00000	104.34233				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	101.84459				0.00	3,499,200,000	1,749,600,000
<b>Total TH15A1 SPOT</b>										<b>0.00</b>	<b>3,499,200,000</b>	<b>1,749,600,000</b>
<b>Total For TH15A1</b>										<b>0.00</b>	<b>3,499,200,000</b>	<b>1,749,600,000</b>
TH15A: On 21/11/2022 Spot Bond					0.00000	101.88897				0.00	0	0
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.15618				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>
TH15A: On 21/11/2020 Spot Bond					0.00000	102.01288				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	101.72738				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	101.81361				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	101.83585				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	101.93765				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	101.91995				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	102.51976				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	102.04166				0.00	0	0
<b>Total TH15C1 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 TH15C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15C: On 21/11/2022 Spot Bond					0.00000	102.50257				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	101.98855				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	104.46555				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	103.16814				0.00	0	0
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15D: On 21/11/2022 Spot Bond					0.00000	102.45974				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	101.80263				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	101.84469				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	104.00973	8.49000	103.98624				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	101.89780				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	101.96640				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	102.44200				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			6.92000	6.92000	6.92000	99.74369				0.00	0	0
<b>Total TL20 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 TL20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TL20/R On 22/02/2020 Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	102.95900	10.00000	102.93200			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	101.55801			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	101.58123			0.00	0	0
<b>Total TL23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TL24 On 05/09/2022 Spot Bond			7.62500	107.17834	7.62500	107.15631			0.00	0	1,500,000,000
<b>Total TL24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For TL24</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
TL25 On 04/09/2024 Spot Bond			8.23500	109.18776	8.23500	109.16355			0.00	0	369,999,900
<b>Total TL25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>369,999,900</b>
<b>Total For TL25</b>									<b>0.00</b>	<b>0</b>	<b>369,999,900</b>
TL26 On 25/11/2024 Spot Bond					0.00000	102.85682			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	101.45355			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			8.98500	103.96891	8.98500	103.94395			0.00	0	700,000,000
<b>Total TL28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
<b>Total For TL28</b>									<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
TL29 On 24/04/2025 Spot Bond					0.00000	100.39395			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	101.43014			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	101.46555			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	99.99994			0.00	0	0
<b>Total TL32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TLC08 On 27/03/2020 Spot Bond					0.00000	100.98389			0.00	128,000,000	64,000,000
<b>Total TLC08 SPOT</b>									<b>0.00</b>	<b>128,000,000</b>	<b>64,000,000</b>
<b>Total For TLC08</b>									<b>0.00</b>	<b>128,000,000</b>	<b>64,000,000</b>
TLC09 On 17/09/2020 Spot Bond					0.00000	101.18580			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			7.23000	106.10089	7.23000	106.08019			0.00	0	10,442,900,000
<b>Total TN20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,442,900,000</b>
<b>Total For TN20</b>									<b>0.00</b>	<b>0</b>	<b>10,442,900,000</b>
TN20/R On 17/09/2020 Spot Bond			100.00000	69.75955	100.00000	69.60430			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	44.37741	100.00000	44.27865			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			7.89500	112.08974	7.89500	112.06589		15,431,694,899,000.00	1,954,616,200	15,160,138,400	
<b>Total TN23 SPOT</b>								<b>15,431,694,899,000.00</b>	<b>1,954,616,200</b>	<b>15,160,138,400</b>	
<b>Total For TN23</b>								<b>15,431,694,899,000.00</b>	<b>1,954,616,200</b>	<b>15,160,138,400</b>	
TN23/R On 06/11/2023 Spot Bond			100.00000	17.72526	100.00000	17.68582		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			9.34500	100.45531	9.34500	100.43038		13,390,467,321,000.00	1,432,901,800	25,522,991,300	
<b>Total TN25 SPOT</b>								<b>13,390,467,321,000.00</b>	<b>1,432,901,800</b>	<b>25,522,991,300</b>	
<b>Total For TN25</b>								<b>13,390,467,321,000.00</b>	<b>1,432,901,800</b>	<b>25,522,991,300</b>	
TN25/R On 19/08/2025 Spot Bond			100.00000	10.36198	100.00000	10.33917		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			9.51500	98.83001	9.51500	98.80477		114,180,000,000,000.00	12,000,000,000	10,700,000,000	

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 TN27 SPOT</b>									<b>14,180,000,000,000.00</b>	<b>12,000,000,000</b>	<b>10,700,000,000</b>
<b>Total For TN27</b>									<b>14,180,000,000,000.00</b>	<b>12,000,000,000</b>	<b>10,700,000,000</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	11.02088	100.00000	10.99635			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			10.42500	104.03298	10.42500	104.00410			0.00	0	5,642,917,700
<b>Total TN30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,642,917,700</b>
<b>Total For TN30</b>									<b>0.00</b>	<b>0</b>	<b>5,642,917,700</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	121.26959	8.00000	121.24360			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			11.55000	97.39316	11.55000	97.36327			0.00	0	4,359,672,400
<b>Total TN40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,359,672,400</b>
<b>Total For TN40</b>									<b>0.00</b>	<b>0</b>	<b>4,359,672,400</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	103.64089	10.75000	103.61124			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	102.95900	10.00000	102.93200			0.00	0	0
<b>Total TPDA01/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA01/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0i On 30/11/2020 Spot Bond			7.24000	103.61508	7.24000	103.59483			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			7.43000	103.32914	7.43000	103.30854			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			7.23000	7.23000	7.23000	103.49103			0.00	0	0
<b>Total TRA2A6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2B On 14/12/2020 Spot Bond					0.00000	101.43200			0.00	0	0
<b>Total TRA2B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2B On 14/12/2020 Spot Bond					0.00000	101.46935			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	102.83454			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.68579				0.00	0	0
<b>Total TRA2C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2D On 14/12/2020 Spot Bond					0.00000	102.07320				0.00	0	0
<b>Total TRA2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2D: On 14/12/2020 Spot Bond					0.00000	102.07320				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	99.91591				0.00	0	0
<b>Total TRA3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2022 Spot Bond					0.00000	99.91365				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			7.64500	105.57018	7.64500	105.54843				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	99.91645				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	99.91452				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	99.89817				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	99.90043				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	100.63872				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	100.68331				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.70425				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			7.93500	106.50121	7.93500	107.51120				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	100.63870				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	100.68331				0.00	0	0
<b>Total TRA4A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.70425				0.00	0	0
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A: On 13/04/2024 Spot Bond			8.62000	102.68862	8.62000	102.80565				0.00	0	0
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.78334				0.00	0	0
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.78334				0.00	0	0
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRQ11: On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRQ11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRQ11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRQ12: On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRQ12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRQ12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRQ13: On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRQ13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRQ13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRQ14: On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TRQ14U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRQ14U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSE03L On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TSE03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSE03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSG01I On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TSG01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSG01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSG02I On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TSG02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSG02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSG03I On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TSG03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSG03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSG04I On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TSG04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSG04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSG05I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TSG05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSG05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSG06I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TSG06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSG06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSG07I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TSG07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSG07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSG08I On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TSG08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSG08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP22E On 19/03/2020 Spot Bond					0.00000	98.64637				0.00	0	0
<b>Total TSP228 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP228</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP23C On 09/04/2020 Spot Bond					0.00000	98.75316				0.00	0	0
<b>Total TSP230 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP230</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP23G On 07/05/2020 Spot Bond					0.00000	98.15939				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TSP232 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP232</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP232 On 09/07/2020 Spot Bond					0.00000	96.94809				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	99.93978				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	99.87833				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	99.38495				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	98.82567				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	95.16477				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	98.12461				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	94.40219				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	100.24106				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	100.28859				0.00	0	0
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.25842				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 24/10/2024 Spot Bond					0.00000	100.44004				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TUHF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TUHF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC32 On 13/02/2020 Spot Bond					0.00000	101.77025				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	101.51375				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	101.45360				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	101.35776				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	100.67627				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	100.61660				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					0.00000	100.40573				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>
TWC32 On 24/04/2020 Spot Bond					0.00000	100.26957				0.00	0	0
<b>Total TWC327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC327</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC32 On 29/04/2020 Spot Bond					0.00000	100.23135				0.00	0	0
<b>Total TWC328 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC328</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			7.41000	108.03303	7.41000	108.01144				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			9.80500	111.56646	9.80500	111.53712				0.00	0	450,000,000
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>450,000,000</b>
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	<b>450,000,000</b>
VCJA11 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VCJA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA8L On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA8U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA8U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA9L On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA9U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA9U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VCJB4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB8L On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB8U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB8U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB9L On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB9U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB9U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA7L On 20/01/2027 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 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>
<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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				0.00	0	0
<b>Total VJA11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VJB06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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				0.00	0	0
<b>Total VJB11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE07 On 08/06/2020 Spot Bond					0.00000	101.48472				0.00	0	0
<b>Total VKE07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE09 On 08/07/2020 Spot Bond					0.00000	101.00350				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	100.82233				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	100.48447				0.00	0	0
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE12 On 03/05/2021 Spot Bond					0.00000	100.50374				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	102.17030				0.00	0	0
<b>Total VKE13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE14 On 27/08/2023 Spot Bond					0.00000	101.91048				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				0.00	0	0
<b>Total VPA11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPB03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPB04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				0.00	0	0
<b>Total VPB11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB11U</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>
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>
<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>
VR865L On 27/01/2021 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 VR865U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR865U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR866L On 28/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR866U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR866U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL01 On 10/10/2020 Spot Bond					0.00000	101.20501				0.00	0	0
<b>Total WHL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL02 On 02/10/2021 Spot Bond					0.00000	101.29774				0.00	0	0
<b>Total WHL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL03 On 02/10/2023 Spot Bond					0.00000	102.00741				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>
<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			6.17000	102.64345	6.17000	102.62641				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			6.45500	104.94855	6.45500	104.93023				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	42.50310	100.00000	42.40851				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>1.76e+017</b>	<b>102,360,872,100</b>	<b>513,773,649,693</b>
<b>Total for SPOT :</b>										<b>1.76e+017</b>	<b>102,360,872,100</b>	<b>513,773,649,693</b>
<b>Total Futures</b>										<b>1.76e+017</b>	<b>102,361,252,226</b>	<b>513,774,568,403</b>
<b>Total Options</b>										<b>33 114 355.00</b>	<b>30,250</b>	<b>311,411</b>
<b>Grand Total:</b>										<b>1.76e+017</b>	<b>102,361,282,476</b>	<b>513,774,879,814</b>