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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/04/2020

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 07/05/2020 Bond Future			12.27672	70.18614	12.19741	70.58122			0.00	0	0
ES33 On 06/08/2020 Bond Future			12.53690	71.03994	12.45000	71.45975			0.00	0	350
ES33 On 05/11/2020 Bond Future			12.79758	68.15289	12.70696	68.57769			0.00	0	0
ES33 On 04/02/2021 Bond Future			13.07966	69.01882	12.98259	69.45960			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 07/05/2020 Bond Future			12.51863	70.51549	12.39889	71.18050			0.00	0	0
ES42 On 06/08/2020 Bond Future			12.76370	71.37327	12.63473	72.06652			0.00	0	4,919
ES42 On 05/11/2020 Bond Future			13.01140	68.00963	12.87640	68.71153			0.00	0	0
ES42 On 04/02/2021 Bond Future			13.27056	68.87396	13.12710	69.59531			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 07/05/2020 Bond Future			135.52322	135.52322	135.82981	135.82981			0.00	0	1,865
I2025 On 06/08/2020 Bond Future			135.69812	135.69812	136.04681	136.04681			0.00	0	1,411
I2025 On 05/11/2020 Bond Future			137.43375	137.43375	137.78690	137.78690			0.00	0	0
I2025 On 04/02/2021 Bond Future			137.68120	137.68120	138.06016	138.06016			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	<b>3,276</b>
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	<b>3,276</b>
I2029 On 07/05/2020 Bond Future			98.68507	98.68507	99.24351	99.24351				0.00	0	1,509
I2029 On 06/08/2020 Bond Future			99.91022	99.91022	100.50366	100.50366				0.00	0	1,061
I2029 On 05/11/2020 Bond Future			100.04553	100.04553	100.64662	100.64662				0.00	0	0
I2029 On 04/02/2021 Bond Future			101.33984	101.33984	101.96420	101.96420				0.00	0	0
<b>Total I2029 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,570</b>
<b>Total For I2029</b>										<b>0.00</b>	<b>0</b>	<b>2,570</b>
I2033 On 07/05/2020 Bond Future			98.17874	98.17874	99.81428	99.81428				0.00	0	3,611
I2033 On 06/08/2020 Bond Future			99.39766	99.39766	101.08173	101.08173				0.00	0	5,770
I2033 On 05/11/2020 Bond Future			99.45043	99.45043	101.15600	101.15600				0.00	0	0
I2033 On 04/02/2021 Bond Future			100.73693	100.73693	102.48031	102.48031				0.00	0	0
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	<b>9,381</b>
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	<b>9,381</b>
I2038 On 07/05/2020 Bond Future			112.28272	112.28272	112.90730	112.90730				0.00	0	5,287
I2038 On 06/08/2020 Bond Future			111.98060	111.98060	112.64482	112.64482				0.00	0	9,276
I2038 On 05/11/2020 Bond Future			113.41301	113.41301	114.08557	114.08557				0.00	0	0
I2038 On 04/02/2021 Bond Future			113.15848	113.15848	113.85739	113.85739				0.00	0	0
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	<b>14,563</b>
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	<b>14,563</b>
I2046 On 07/05/2020 Bond Future			99.81675	99.81675	102.28734	102.28734			597,303,432.00		5,984	13,769
I2046 On 06/08/2020 Bond Future			101.05607	101.05607	103.58620	103.58620			604,719,522.88		5,984	7,946
I2046 On 05/11/2020 Bond Future			100.55340	100.55340	103.11607	103.11607			0.00		0	0
I2046 On 04/02/2021 Bond Future			101.85439	101.85439	104.46602	104.46602			0.00		0	0
<b>Total I2046 Future</b>									<b>1,202,022,954.88</b>		<b>11,968</b>	<b>21,715</b>
<b>Total For I2046</b>									<b>1,202,022,954.88</b>		<b>11,968</b>	<b>21,715</b>
I2050 On 07/05/2020 Bond Future			103.35729	103.35729	105.33630	105.33630			292,397,773.41		2,829	13,150
I2050 On 06/08/2020 Bond Future			102.76181	102.76181	104.79505	104.79505			290,713,160.49		2,829	12,284
I2050 On 05/11/2020 Bond Future			104.07617	104.07617	106.13536	106.13536			0.00		0	0
I2050 On 04/02/2021 Bond Future			103.50321	103.50321	105.60516	105.60516			0.00		0	0
<b>Total I2050 Future</b>									<b>583,110,933.90</b>		<b>5,658</b>	<b>25,434</b>
<b>Total For I2050</b>									<b>583,110,933.90</b>		<b>5,658</b>	<b>25,434</b>
R186 On 07/05/2020 Bond Future			8.96658	111.60650	9.01745	111.34534		7.75	76,450,452.50		685	58,015
R186 On 06/08/2020 Bond Future			9.18854	107.67856	9.23609	107.44475		8.24	387,319,780.32		3,597	49,566
R186 On 05/11/2020 Bond Future			9.41048	109.03066	9.46083	108.79361		8.02	0.00		0	0
R186 On 04/02/2021 Bond Future			9.65611	105.12937	9.70585	104.90565		7.85	0.00		0	0
<b>Total R186 Future</b>									<b>463,770,232.82</b>		<b>4,282</b>	<b>107,581</b>
R186 On 07/05/2020 Bond Future	8.28	Put			3,878.44000	3.87844	3,619,840	7.49	0.00		0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/05/2020	Bond Future	8.28	Call			11.50000	0.01150	14,060	7.49	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Call			524.51000	0.52451	616,200	7.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			973.97000	0.97397	804,500	7.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Call			54.63000	0.05463	66,980	7.45	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Put			2,749.57000	2.74957	2,500,760	7.45	0.00	0	23,160
R186	On	07/05/2020	Bond Future	7.90	Call			0.34000	0.00034	0,390	7.50	0.00	0	0
R186	On	07/05/2020	Bond Future	7.90	Put			5,929.45000	5.92945	5,668,340	7.50	0.00	0	2,500
R186	On	07/05/2020	Bond Future	7.60	Put			7,591.67000	7.59167	7,330,510	7.50	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			0.01000	0.00001	0,010	7.50	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			1.86000	0.00186	2,240	7.50	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			5,002.44000	5.00244	4,741,660	7.50	0.00	0	0
R186	On	07/05/2020	Bond Future	10.00	Put			4.85000	0.00485	2,470	8.53	0.00	0	0
R186	On	07/05/2020	Bond Future	10.00	Call			4,893.18000	4.89318	5,151,960	8.53	0.00	0	1,120
R186	On	07/05/2020	Bond Future	9.50	Put			87.44000	0.08744	57,190	7.94	0.00	0	0
R186	On	07/05/2020	Bond Future	9.50	Call			2,524.82000	2.52482	2,755,730	7.94	0.00	0	1,120
R186	On	07/05/2020	Bond Future	8.08	Call			2.05000	0.00205	2,470	7.50	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			4,948.32000	4.94832	4,687,580	7.50	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			2.25000	0.00225	2,710	7.50	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			4,894.23000	4.89423	4,633,530	7.50	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Call			469.17000	0.46917	508,270	8.02	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put			4,833.07000	4.83307	4,638,360	8.02	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call			478.28000	0.47828	518,010	8.02	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put			4,790.50000	4.79050	4,596,420	8.02	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call			460.19000	0.46019	498,670	8.02	0.00	0	0
R186	On	06/08/2020	Bond Future	8.00	Call			216.89000	0.21689	237,170	8.02	0.00	0	900
R186	On	06/08/2020	Bond Future	9.00	Put			2,523.33000	2.52333	2,379,260	8.03	0.00	0	0
R186	On	06/08/2020	Bond Future	9.00	Call			1,355.93000	1.35593	1,445,670	8.03	0.00	0	900
R186	On	06/08/2020	Bond Future	8.25	Call			370.01000	0.37001	402,070	8.02	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put			4,875.80000	4.87580	4,680,470	8.02	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Put			5,356.48000	5.35648	5,154,730	8.02	0.00	0	0
R186	On	06/08/2020	Bond Future	8.00	Put			6,514.79000	6.51479	6,301,260	8.02	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put			4,982.60000	4.98260	4,807,190	7.76	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Put			8,322.37000	8.32237	8,109,970	7.76	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call			336.07000	0.33607	360,720	7.76	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call			1,044.07000	1.04407	1,106,290	7.76	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put			4,946.08000	4.94608	4,771,250	7.76	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call			699.82000	0.69982	745,150	7.76	0.00	0	3,500
R186	On	05/11/2020	Bond Future	9.26	Call			2,074.79000	2.07479	2,177,330	7.83	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put			3,024.40000	3.02440	2,889,890	7.83	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.66	Call			1,056.92000	1.05692	1,119,740	7.76	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put			4,909.69000	4.90969	4,735,460	7.76	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
R186	On	05/11/2020	Bond Future	8.64	Call			1,031.32000	1.03132	1,092,960	7.76	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Put			6,142.43000	6.14243	5,950,710	7.76	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Call			569.72000	0.56972	603,810	7.35	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Put			7,819.23000	7.81923	7,629,600	7.35	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Call			576.91000	0.57691	611,360	7.35	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Put			7,777.49000	7.77749	7,588,220	7.35	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Call			562.60000	0.56260	596,340	7.35	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Put			7,861.06000	7.86106	7,671,080	7.35	0.00	0	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>40,200</b>
<b>Total For R186</b>												<b>463,770,232.82</b>	<b>4,282</b>	<b>147,781</b>
R197	On	07/05/2020	Bond Future			311.49922	311.49922	312.02766	312.02766			0.00	0	2,556
R197	On	06/08/2020	Bond Future			307.59190	307.59190	308.21326	308.21326			0.00	0	950
R197	On	05/11/2020	Bond Future			311.52609	311.52609	312.15537	312.15537			0.00	0	0
R197	On	04/02/2021	Bond Future			307.57677	307.57677	308.26138	308.26138			0.00	0	0
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>3,506</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>3,506</b>
R202	On	07/05/2020	Bond Future			220.07597	220.07597	222.17031	222.17031			0.00	0	7,760
R202	On	06/08/2020	Bond Future			218.67876	218.67876	220.86091	220.86091			1,530,751.32	7	5,451
R202	On	05/11/2020	Bond Future			221.47549	221.47549	223.68556	223.68556			0.00	0	0
R202	On	04/02/2021	Bond Future			220.10226	220.10226	222.37496	222.37496			0.00	0	0
<b>Total R202 Future</b>												<b>1,530,751.32</b>	<b>7</b>	<b>13,211</b>
<b>Total For R202</b>												<b>1,530,751.32</b>	<b>7</b>	<b>13,211</b>
R2023	On	07/05/2020	Bond Future			6.05002	105.85511	6.17495	105.52962		3.08	101,620,905.60	960	50,311
R2023	On	06/08/2020	Bond Future			6.17274	107.14280	6.29878	106.84316		2.99	102,857,088.00	960	13,037
R2023	On	05/11/2020	Bond Future			6.29798	104.57494	6.43907	104.27119		2.99	0.00	0	0
R2023	On	04/02/2021	Bond Future			6.46105	105.90339	6.61281	105.61189		2.79	0.00	0	0
<b>Total R2023 Future</b>												<b>204,477,993.60</b>	<b>1,920</b>	<b>63,348</b>
R2023	On	07/05/2020	Bond Future	6.90	Call			1,868.65000	1.86865	2,190,850	3.78	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Put			4.35000	0.00435	1,060	3.78	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Call			1,893.80000	1.89380	2,216,210	3.79	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Put			4.07000	0.00407	0,990	3.79	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Call			1,843.53000	1.84353	2,165,520	3.77	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Put			4.65000	0.00465	1,150	3.77	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Call			2,435.77000	2.43577	2,694,700	3.76	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Put			162.93000	0.16293	122,220	3.76	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Call			2,456.74000	2.45674	2,716,170	3.77	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Put			160.83000	0.16083	120,620	3.77	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Call			2,414.95000	2.41495	2,673,350	3.75	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Put			165.19000	0.16519	123,950	3.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	05/11/2020	Bond Future	7.46	Call			2,516.17000	2.51617	2,757,210	3.67	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Put			351.72000	0.35172	289,010	3.67	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Call			2,534.01000	2.53401	2,775,560	3.68	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Put			348.64000	0.34864	286,440	3.68	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Call			2,498.15000	2.49815	2,738,690	3.66	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Put			354.61000	0.35461	291,400	3.66	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.33	Call			766.16000	0.76616	893,430	2.70	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.33	Put			1,310.24000	1.31024	1,146,010	2.70	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Call			774.85000	0.77485	903,010	2.70	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Put			1,299.63000	1.29963	1,136,290	2.70	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Call			757.52000	0.75752	883,920	2.69	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Put			1,320.91000	1.32091	1,155,810	2.69	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>204,477,993.60</b>	<b>1,920</b>	<b>63,348</b>
R2030	On	07/05/2020	Bond Future			10.37070	87.91318	10.32108	88.18404		11.28	32,527,876.60	370	82,374
R2030	On	06/08/2020	Bond Future			10.59535	84.97636	10.53881	85.27525		11.97	342,709,659.88	4,033	69,019
R2030	On	05/11/2020	Bond Future			10.80950	86.04390	10.75059	86.34608		11.64	0.00	0	0
R2030	On	04/02/2021	Bond Future			11.04445	83.13194	10.98015	83.45124		11.49	0.00	0	0
<b>Total R2030 Future</b>												<b>375,237,536.48</b>	<b>4,403</b>	<b>151,393</b>
R2030	On	07/05/2020	Bond Future	8.79	Call			0.01000	0.00001	0,000	10.72	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			8,944.09000	8.94409	9,214,940	10.72	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			0.01000	0.00001	0,000	10.72	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			8,881.80000	8.88180	9,152,650	10.72	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			0.01000	0.00001	0,000	10.72	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.45	Call			0.00000	0.00000	0,000	10.72	0.00	0	5,000
R2030	On	07/05/2020	Bond Future	9.19	Call			0.63000	0.00063	0,260	10.72	0.00	0	0
R2030	On	07/05/2020	Bond Future	9.19	Put			6,494.23000	6.49423	6,764,720	10.72	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			9,006.43000	9.00643	9,277,280	10.72	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.90	Call			0.03000	0.00003	0,010	10.72	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.90	Put			8,261.83000	8.26183	8,532,670	10.72	0.00	0	5,820
R2030	On	07/05/2020	Bond Future	8.85	Put			8,571.14000	8.57114	8,841,990	10.72	0.00	0	5,820
R2030	On	07/05/2020	Bond Future	8.85	Call			0.01000	0.00001	0,000	10.72	0.00	0	5,000
R2030	On	07/05/2020	Bond Future	8.45	Put			11,094.14000	11.09414	11,365,000	10.72	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Put			1,798.47000	1.79847	1,918,860	11.93	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Call			2,646.92000	2.64692	2,468,420	11.93	0.00	0	470
R2030	On	06/08/2020	Bond Future	10.00	Put			3,913.66000	3.91366	4,116,210	11.40	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.00	Call			994.05000	0.99405	897,710	11.40	0.00	0	470
R2030	On	06/08/2020	Bond Future	9.05	Put			8,552.20000	8.55220	8,828,790	11.37	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Put			8,272.05000	8.27205	8,546,360	11.37	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			178.38000	0.17838	153,330	11.37	0.00	0	0

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	9.11	Put			8,216.40000	8.21640	8,490,240	11.37	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			170.36000	0.17036	146,250	11.37	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put			8,327.83000	8.32783	8,602,610	11.37	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.36	Call			24.79000	0.02479	20,250	11.37	40.50	2	800
R2030	On	06/08/2020	Bond Future	8.86	Put			9,643.50000	9.64350	9,927,310	11.37	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.86	Call			97.87000	0.09787	82,790	11.37	165.58	2	800
R2030	On	06/08/2020	Bond Future	9.42	Put			6,560.11000	6.56011	6,815,710	11.37	13,631.42	2	800
R2030	On	06/08/2020	Bond Future	9.42	Call			348.20000	0.34820	304,910	11.37	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Call			174.33000	0.17433	149,750	11.37	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.75	Call			650.94000	0.65094	580,370	11.37	0.00	0	450
R2030	On	06/08/2020	Bond Future	9.20	Put			7,721.41000	7.72141	7,990,670	11.37	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.20	Call			218.44000	0.21844	188,810	11.37	0.00	0	323
R2030	On	06/08/2020	Bond Future	8.50	Put			11,810.27000	11.81027	12,102,640	11.37	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.50	Call			37.29000	0.03729	30,770	11.37	0.00	0	323
R2030	On	06/08/2020	Bond Future	8.36	Put			12,682.36000	12.68236	12,976,710	11.37	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.05	Call			155.23000	0.15523	132,930	11.37	0.00	0	450
R2030	On	06/08/2020	Bond Future	10.75	Put			1,689.95000	1.68995	1,804,850	11.97	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.75	Call			2,799.29000	2.79929	2,615,300	11.97	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Put			3,723.50000	3.72350	3,920,320	11.43	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Call			1,080.34000	1.08034	978,270	11.43	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.75	Put			4,970.17000	4.97017	5,198,490	11.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Call			1,116.68000	1.11668	1,031,640	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Put			5,864.86000	5.86486	6,082,000	11.07	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	9.61	Call			816.05000	0.81605	748,950	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Put			6,960.03000	6.96003	7,195,110	11.07	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.36	Put			13,680.43000	13.68043	13,969,490	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Put			8,051.11000	8.05111	8,300,650	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			3,990.53000	3.99053	4,165,020	11.23	91,630.44	22	15,947
R2030	On	05/11/2020	Bond Future	9.39	Call			606.03000	0.60603	552,810	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			8,002.09000	8.00209	8,251,050	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			614.56000	0.61456	560,750	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			7,953.22000	7.95322	8,201,590	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Call			597.60000	0.59760	544,960	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			5,066.47000	5.06647	5,267,720	11.09	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			12,666.69000	12.66669	12,951,710	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			153.65000	0.15365	136,490	11.07	3,002.78	22	15,947
R2030	On	05/11/2020	Bond Future	9.03	Put			9,849.95000	9.84995	10,117,470	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			355.78000	0.35578	321,120	11.07	7,064.64	22	15,947
R2030	On	05/11/2020	Bond Future	10.37	Call			2,003.27000	2.00327	1,875,580	11.23	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			3,683.39000	3.68339	3,849,040	11.29	73,131.76	19	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			13,801.36000	13.80136	14,090,840	11.07	0.00	0	0

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	05/11/2020	Bond Future	8.34	Call			108.15000	0.10815	95,450	11.07	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			9,796.42000	9.79642	10,063,490	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			361.37000	0.36137	326,260	11.07	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	10.06	Call			1,414.65000	1.41465	1,313,720	11.09	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.85	Call			266.62000	0.26662	239,300	11.07	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.73	Put			11,508.67000	11.50867	11,787,760	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			218.10000	0.21810	195,010	11.07	3,705.19	19	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			8,802.65000	8.80265	9,060,500	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.23	Call			481.73000	0.48173	437,400	11.07	8,310.60	19	3,000
R2030	On	05/11/2020	Bond Future	10.47	Call			2,224.22000	2.22422	2,087,690	11.29	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.36	Call			112.32000	0.11232	99,200	11.07	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.86	Put			10,777.72000	10.77772	11,052,210	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.86	Call			271.03000	0.27103	243,340	11.07	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.10	Put			15,278.29000	15.27829	15,572,040	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.10	Call			67.60000	0.06760	59,170	11.07	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.85	Put			10,833.31000	10.83331	11,108,170	11.07	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.37	Put			14,616.18000	14.61618	14,917,660	10.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.37	Call			175.21000	0.17521	157,390	10.79	629.56	4	1,000
R2030	On	04/02/2021	Bond Future	9.12	Put			10,480.19000	10.48019	10,756,510	10.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.12	Call			501.66000	0.50166	458,680	10.79	1,834.72	4	1,000
R2030	On	04/02/2021	Bond Future	8.36	Put			14,674.85000	14.67485	14,976,560	10.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.16	Put			10,275.77000	10.27577	10,550,280	10.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Call			534.45000	0.53445	489,210	10.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Put			10,224.95000	10.22495	10,499,010	10.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Call			521.13000	0.52113	476,810	10.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Put			10,326.70000	10.32670	10,601,680	10.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.36	Call			172.54000	0.17254	154,950	10.79	309.90	2	800
R2030	On	04/02/2021	Bond Future	8.86	Put			11,851.21000	11.85121	12,138,080	10.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.86	Call			356.11000	0.35611	323,680	10.79	647.36	2	800
R2030	On	04/02/2021	Bond Future	10.20	Call			1,656.09000	1.65609	1,548,050	10.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	10.20	Put			5,662.22000	5.66222	5,873,480	10.79	35,240.88	6	1,800
R2030	On	04/02/2021	Bond Future	9.16	Call			527.76000	0.52776	482,970	10.79	0.00	0	0
<b>Total R2030 Option</b>												<b>239,345.33</b>	<b>147</b>	<b>143,247</b>
<b>Total For R2030</b>												<b>375,476,881.81</b>	<b>4,550</b>	<b>294,640</b>
R2032	On	07/05/2020	Bond Future			10.83879	83.85522	10.79432	84.11324		12.81	0.00	0	61,234
R2032	On	06/08/2020	Bond Future			11.05614	84.87528	11.00558	85.16018		12.95	483,958,846.56	5,702	71,279
R2032	On	05/11/2020	Bond Future			11.27173	81.79230	11.21906	82.08066		13.32	0.00	0	0
R2032	On	04/02/2021	Bond Future			11.50208	82.83159	11.44476	83.13620		12.50	0.00	0	0
<b>Total R2032 Future</b>												<b>483,958,846.56</b>	<b>5,702</b>	<b>132,513</b>
R2032	On	07/05/2020	Bond Future	9.50	Call			0.12000	0.00012	0,050	11.99	0.00	0	7,500

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	07/05/2020	Bond Future	9.20	Put			10,036.40000	10.03640	10,294,420	11.99	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.20	Call			0.00000	0.00000	0,000	11.99	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.30	Put			9,359.28000	9.35928	9,617,290	11.99	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.30	Call			0.01000	0.00001	0,000	11.99	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.54	Put			7,761.57000	7.76157	8,019,470	11.99	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	8.82	Put			12,672.07000	12.67207	12,930,090	11.99	0.00	0	0
R2032	On	07/05/2020	Bond Future	8.82	Call			0.00000	0.00000	0,000	11.99	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	9.00	Put			11,411.11000	11.41111	11,669,130	11.99	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.00	Call			0.00000	0.00000	0,000	11.99	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.50	Put			8,025.17000	8.02517	8,283,120	11.99	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			10,172.64000	10.17264	10,430,660	11.99	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			0.00000	0.00000	0,000	11.99	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			10,104.49000	10.10449	10,362,510	11.99	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Call			0.00000	0.00000	0,000	11.99	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	9.17	Put			10,240.87000	10.24087	10,498,890	11.99	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.54	Call			0.19000	0.00019	0,070	11.99	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Call			0.00000	0.00000	0,000	11.99	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Call			132.98000	0.13298	114,730	11.98	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Put			9,547.84000	9.54784	9,814,490	11.98	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Call			136.32000	0.13632	117,680	11.98	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Put			9,485.61000	9.48561	9,751,870	11.98	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Call			129.72000	0.12972	111,840	11.98	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Put			9,610.21000	9.61021	9,877,230	11.98	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.91	Call			369.76000	0.36976	327,460	11.98	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.91	Put			6,896.43000	6.89643	7,139,030	11.98	28,556.12	4	800
R2032	On	06/08/2020	Bond Future	8.79	Put			13,977.88000	13.97788	14,259,250	11.98	0.00	0	0
R2032	On	06/08/2020	Bond Future	8.79	Call			20.12000	0.02012	16,590	11.98	66.36	4	800
R2032	On	06/08/2020	Bond Future	9.29	Put			10,625.39000	10.62539	10,897,700	11.98	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.29	Call			85.98000	0.08598	73,390	11.98	293.56	4	800
R2032	On	05/11/2020	Bond Future	9.11	Put			13,016.79000	13.01679	13,285,330	12.49	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Call			201.33000	0.20133	181,510	12.49	3,448.69	19	3,000
R2032	On	05/11/2020	Bond Future	8.94	Call			148.26000	0.14826	132,970	12.49	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.44	Put			10,985.64000	10.98564	11,242,610	12.49	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Call			349.84000	0.34984	318,450	12.49	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	11.08	Call			2,776.33000	2.77633	2,632,130	12.95	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Put			9,155.94000	9.15594	9,397,820	12.49	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call			576.94000	0.57694	529,920	12.49	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Put			9,101.20000	9.10120	9,342,540	12.49	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call			560.52000	0.56052	514,560	12.49	0.00	0	0
R2032	On	05/11/2020	Bond Future	10.99	Put			3,811.43000	3.81143	3,963,110	12.87	75,299.09	19	3,000
R2032	On	05/11/2020	Bond Future	8.94	Put			14,113.97000	14.11397	14,387,040	12.49	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	05/11/2020	Bond Future	9.61	Put			9,995.24000	9.99524	10,244,680	12.49	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Call			455.56000	0.45556	416,640	12.49	7,916.16	19	3,000
R2032	On	05/11/2020	Bond Future	10.99	Call			2,540.60000	2.54060	2,403,920	12.87	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			9,210.85000	9.21085	9,453,250	12.49	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			3,544.57000	3.54457	3,688,730	12.95	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			568.68000	0.56868	522,200	12.49	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Put			11,121.09000	11.12109	11,381,390	11.76	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.29	Call			376.11000	0.37611	345,350	11.76	1,381.40	4	800
R2032	On	04/02/2021	Bond Future	9.61	Call			573.33000	0.57333	529,910	11.76	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.61	Put			11,232.82000	11.23282	11,494,010	11.76	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Call			580.60000	0.58060	536,740	11.76	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Put			11,176.89000	11.17689	11,437,640	11.76	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Call			587.94000	0.58794	543,630	11.76	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Call			2,154.65000	2.15465	2,037,400	11.98	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Put			5,581.63000	5.58163	5,768,990	11.98	23,075.96	4	800
R2032	On	04/02/2021	Bond Future	8.79	Put			16,232.02000	16.23202	16,520,050	11.76	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Call			180.76000	0.18076	164,180	11.76	656.72	4	800
R2032	On	04/02/2021	Bond Future	9.29	Put			13,089.98000	13.08998	13,363,830	11.76	0.00	0	0
<b>Total R2032 Option</b>												<b>140,694.06</b>	<b>81</b>	<b>55,800</b>
<b>Total For R2032</b>												<b>484,099,540.62</b>	<b>5,783</b>	<b>188,313</b>
R2035	On	07/05/2020	Bond Future			11.23801	84.88780	11.16333	85.35432		13.63	2,291,970.60	27	101,701
R2035	On	06/08/2020	Bond Future			11.45174	85.92044	11.36998	86.41670		13.75	0.00	0	56,629
R2035	On	05/11/2020	Bond Future			11.66498	82.51841	11.57992	83.02045		14.46	0.00	0	0
R2035	On	04/02/2021	Bond Future			11.89670	83.56678	11.80570	84.08799		13.53	0.00	0	0
<b>Total R2035 Future</b>												<b>2,291,970.60</b>	<b>27</b>	<b>158,330</b>
R2035	On	07/05/2020	Bond Future	9.55	Call			0.00000	0.00000	0,000	12.48	0.00	0	7,500
R2035	On	07/05/2020	Bond Future	9.85	Put			8,882.06000	8.88206	9,348,530	12.48	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.85	Call			0.07000	0.00007	0,020	12.48	0.00	0	7,500
R2035	On	07/05/2020	Bond Future	9.78	Put			9,393.82000	9.39382	9,860,320	12.48	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Call			0.00000	0.00000	0,000	12.48	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	10.57	Call			50.88000	0.05088	25,840	12.53	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Put			3,900.01000	3.90001	4,341,490	12.53	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.11	Put			14,507.57000	14.50757	14,974,090	12.48	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			11,710.62000	11.71062	12,177,140	12.48	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.55	Put			11,104.77000	11.10477	11,571,290	12.48	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Put			9,614.42000	9.61442	10,080,920	12.48	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			0.02000	0.00002	0,000	12.48	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	10.75	Call			159.49000	0.15949	93,840	12.75	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			2,813.54000	2.81354	3,214,410	12.75	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.78	Call			0.03000	0.00003	0,010	12.48	0.00	0	3,530

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035 On 07/05/2020 Bond Future	9.18	Put			13,954.52000	13.95452	14,421,040	12.48	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.48	Call			0.00000	0.00000	0,000	12.48	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.48	Put			11,634.58000	11.63458	12,101,100	12.48	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.49	Call			0.00000	0.00000	0,000	12.48	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.49	Put			11,558.63000	11.55863	12,025,150	12.48	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.47	Call			0.00000	0.00000	0,000	12.48	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.11	Call			0.00000	0.00000	0,000	12.48	0.00	0	5,000
R2035 On 06/08/2020 Bond Future	9.92	Call			148.30000	0.14830	117,670	12.26	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.92	Put			9,743.99000	9.74399	10,209,620	12.26	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.93	Call			152.18000	0.15218	120,860	12.26	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.93	Put			9,676.18000	9.67618	10,141,120	12.26	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.91	Call			144.51000	0.14451	114,550	12.26	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.91	Put			9,811.96000	9.81196	10,278,260	12.26	0.00	0	0
R2035 On 06/08/2020 Bond Future	10.45	Call			504.37000	0.50437	419,600	12.26	0.00	0	0
R2035 On 06/08/2020 Bond Future	10.45	Put			6,410.46000	6.41046	6,821,950	12.26	0.00	0	500
R2035 On 06/08/2020 Bond Future	9.00	Put			16,561.31000	16.56131	17,055,200	12.26	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.00	Call			8.42000	0.00842	6,050	12.26	0.00	0	24,761
R2035 On 06/08/2020 Bond Future	8.75	Put			18,577.18000	18.57718	19,072,460	12.26	0.00	0	0
R2035 On 06/08/2020 Bond Future	8.75	Call			3.22000	0.00322	2,240	12.26	0.00	0	3,000
R2035 On 06/08/2020 Bond Future	9.09	Put			15,851.13000	15.85113	16,344,200	12.26	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.09	Call			11.67000	0.01167	8,480	12.26	0.00	0	500
R2035 On 06/08/2020 Bond Future	9.67	Put			11,489.53000	11.48953	11,968,830	12.26	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.67	Call			75.07000	0.07507	58,110	12.26	0.00	0	500
R2035 On 05/11/2020 Bond Future	10.34	Call			822.56000	0.82256	725,400	13.31	0.00	0	0
R2035 On 05/11/2020 Bond Future	10.34	Put			8,697.86000	8.69786	9,102,740	13.31	0.00	0	0
R2035 On 05/11/2020 Bond Future	10.32	Call			800.27000	0.80027	705,190	13.31	0.00	0	0
R2035 On 05/11/2020 Bond Future	10.32	Put			8,811.65000	8.81165	9,218,610	13.31	0.00	0	0
R2035 On 05/11/2020 Bond Future	10.33	Call			811.36000	0.81136	715,240	13.31	0.00	0	0
R2035 On 05/11/2020 Bond Future	10.33	Put			8,754.66000	8.75466	9,160,580	13.31	0.00	0	0
R2035 On 04/02/2021 Bond Future	10.05	Call			707.54000	0.70754	628,950	12.76	0.00	0	0
R2035 On 04/02/2021 Bond Future	10.05	Put			11,836.82000	11.83682	12,279,440	12.76	0.00	0	0
R2035 On 04/02/2021 Bond Future	10.06	Call			716.29000	0.71629	636,920	12.76	0.00	0	0
R2035 On 04/02/2021 Bond Future	10.06	Put			11,775.94000	11.77594	12,217,780	12.76	0.00	0	0
R2035 On 04/02/2021 Bond Future	10.04	Call			698.86000	0.69886	621,060	12.76	0.00	0	0
R2035 On 04/02/2021 Bond Future	10.04	Put			11,897.85000	11.89785	12,341,260	12.76	0.00	0	0
R2035 On 04/02/2021 Bond Future	10.14	Call			789.40000	0.78940	703,550	12.76	0.00	0	0
R2035 On 04/02/2021 Bond Future	10.14	Put			11,294.75000	11.29475	11,730,110	12.76	0.00	0	650
R2035 On 04/02/2021 Bond Future	11.14	Call			2,262.58000	2.26258	2,071,550	12.86	0.00	0	0
R2035 On 04/02/2021 Bond Future	11.14	Put			6,234.53000	6.23453	6,564,710	12.86	0.00	0	650
<b>Total R2035 Option</b>									<b>0.00</b>	<b>0</b>	<b>71,151</b>

Contract Details	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 R2035</b>										<b>2,291,970.60</b>	<b>27</b>	<b>229,481</b>
R2037 On 07/05/2020 Bond Future			11.34314	81.25012	11.25339	81.80883		14.33		0.00	0	57,268
R2037 On 06/08/2020 Bond Future			11.55617	77.98185	11.45887	78.57025		15.24		0.00	0	67,352
R2037 On 05/11/2020 Bond Future			11.75749	78.96171	11.65639	79.55700		15.17		0.00	0	0
R2037 On 04/02/2021 Bond Future			11.97570	75.70952	11.86818	76.32463		15.00		0.00	0	0
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	<b>124,620</b>
R2037 On 07/05/2020 Bond Future	9.60	Call			0.00000	0.00000	0,000	13.13		0.00	0	0
R2037 On 07/05/2020 Bond Future	9.60	Put			11,479.32000	11.47932	12,038,030	13.13		0.00	0	0
R2037 On 07/05/2020 Bond Future	9.61	Call			0.00000	0.00000	0,000	13.13		0.00	0	0
R2037 On 07/05/2020 Bond Future	9.61	Put			11,402.53000	11.40253	11,961,240	13.13		0.00	0	0
R2037 On 07/05/2020 Bond Future	9.59	Call			0.00000	0.00000	0,000	13.13		0.00	0	0
R2037 On 07/05/2020 Bond Future	9.59	Put			11,556.20000	11.55620	12,114,910	13.13		0.00	0	0
R2037 On 07/05/2020 Bond Future	10.00	Put			8,482.10000	8.48210	9,040,690	13.13		0.00	0	0
R2037 On 07/05/2020 Bond Future	10.00	Call			0.15000	0.00015	0,030	13.13		0.00	0	7,500
R2037 On 07/05/2020 Bond Future	9.70	Put			10,715.78000	10.71578	11,274,490	13.13		0.00	0	0
R2037 On 07/05/2020 Bond Future	9.70	Call			0.00000	0.00000	0,000	13.13		0.00	0	7,500
R2037 On 06/08/2020 Bond Future	9.87	Call			108.67000	0.10867	81,910	13.62		0.00	0	0
R2037 On 06/08/2020 Bond Future	9.87	Put			10,769.46000	10.76946	11,331,100	13.62		0.00	0	0
R2037 On 06/08/2020 Bond Future	9.88	Call			111.64000	0.11164	84,240	13.62		0.00	0	0
R2037 On 06/08/2020 Bond Future	9.88	Put			10,698.61000	10.69861	11,259,610	13.62		0.00	0	0
R2037 On 06/08/2020 Bond Future	9.86	Call			105.78000	0.10578	79,640	13.62		0.00	0	0
R2037 On 06/08/2020 Bond Future	9.86	Put			10,840.47000	10.84047	11,402,730	13.62		0.00	0	0
R2037 On 05/11/2020 Bond Future	10.18	Call			595.98000	0.59598	508,830	13.98		0.00	0	0
R2037 On 05/11/2020 Bond Future	10.18	Put			10,161.93000	10.16193	10,670,070	13.98		0.00	0	0
R2037 On 05/11/2020 Bond Future	10.19	Call			604.85000	0.60485	516,650	13.98		0.00	0	0
R2037 On 05/11/2020 Bond Future	10.19	Put			10,100.09000	10.10009	10,607,180	13.98		0.00	0	0
R2037 On 05/11/2020 Bond Future	10.17	Call			587.20000	0.58720	501,100	13.98		0.00	0	0
R2037 On 05/11/2020 Bond Future	10.17	Put			10,223.95000	10.22395	10,733,140	13.98		0.00	0	0
R2037 On 04/02/2021 Bond Future	10.48	Put			9,790.83000	9.79083	10,275,150	14.15		0.00	0	0
R2037 On 04/02/2021 Bond Future	10.48	Call			1,107.30000	1.10730	976,510	14.15		0.00	0	240
R2037 On 04/02/2021 Bond Future	13.73	Call			10,649.03000	10.64903	10,131,360	16.42		0.00	0	0
R2037 On 04/02/2021 Bond Future	13.73	Put			1,003.29000	1.00329	1,100,730	16.42		0.00	0	300
R2037 On 04/02/2021 Bond Future	11.97	Put			3,760.90000	3.76090	4,038,520	14.97		0.00	0	0
R2037 On 04/02/2021 Bond Future	10.85	Put			7,855.01000	7.85501	8,294,110	14.15		0.00	0	72
R2037 On 04/02/2021 Bond Future	10.28	Call			882.76000	0.88276	773,530	14.15		0.00	0	0
R2037 On 04/02/2021 Bond Future	10.28	Put			10,940.16000	10.94016	11,446,040	14.15		0.00	0	0
R2037 On 04/02/2021 Bond Future	11.90	Put			3,948.71000	3.94871	4,236,060	14.91		0.00	0	240
R2037 On 04/02/2021 Bond Future	10.29	Call			893.10000	0.89310	782,840	14.15		0.00	0	0
R2037 On 04/02/2021 Bond Future	10.29	Put			10,881.02000	10.88102	11,385,870	14.15		0.00	0	0
R2037 On 04/02/2021 Bond Future	10.27	Call			872.51000	0.87251	764,290	14.15		0.00	0	0

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	04/02/2021	Bond Future	10.27	Put			10,999.48000	10.99948	11,506,370	14.15	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.85	Call			1,627.74000	1.62774	1,451,730	14.15	0.00	0	0
R2037	On	04/02/2021	Bond Future	11.97	Call			4,343.60000	4.34360	4,006,110	14.97	0.00	0	300
R2037	On	04/02/2021	Bond Future	10.35	Call			957.08000	0.95708	840,560	14.15	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.35	Put			10,529.85000	10.52985	11,028,440	14.15	0.00	0	72
R2037	On	04/02/2021	Bond Future	9.65	Put			15,003.75000	15.00375	15,562,640	14.15	0.00	0	0
R2037	On	04/02/2021	Bond Future	9.65	Call			394.54000	0.39454	338,320	14.15	0.00	0	72
R2037	On	04/02/2021	Bond Future	11.90	Call			4,131.55000	4.13155	3,803,790	14.91	0.00	0	0
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	<b>16,296</b>
<b>Total For R2037</b>												<b>0.00</b>	<b>0</b>	<b>140,916</b>
R2040	On	07/05/2020	Bond Future			11.40719	83.75605	11.27708	84.62023		14.42	0.00	0	32,758
R2040	On	06/08/2020	Bond Future			11.61559	80.26786	11.47629	81.16623		15.31	526,396,625.88	6,558	43,787
R2040	On	05/11/2020	Bond Future			11.81227	81.27649	11.66744	82.18559		15.52	0.00	0	0
R2040	On	04/02/2021	Bond Future			12.02532	77.80342	11.87222	78.73671		15.32	0.00	0	0
<b>Total R2040 Future</b>												<b>526,396,625.88</b>	<b>6,558</b>	<b>76,545</b>
R2040	On	07/05/2020	Bond Future	9.74	Call			0.00000	0.00000	0,000	12.94	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Put			11,442.48000	11.44248	12,306,660	12.94	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Call			0.00000	0.00000	0,000	12.94	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Put			11,360.00000	11.36000	12,224,180	12.94	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Call			0.00000	0.00000	0,000	12.94	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.15	Call			0.32000	0.00032	0,050	12.94	0.00	0	7,500
R2040	On	07/05/2020	Bond Future	10.00	Put			9,334.56000	9.33456	10,198,700	12.94	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Call			0.05000	0.00005	0,010	12.94	0.00	0	2,640
R2040	On	07/05/2020	Bond Future	9.50	Put			13,456.92000	13.45692	14,321,100	12.94	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.50	Call			0.00000	0.00000	0,000	12.94	0.00	0	2,640
R2040	On	07/05/2020	Bond Future	11.10	Call			509.45000	0.50945	262,300	13.59	0.00	0	450
R2040	On	07/05/2020	Bond Future	12.70	Put			1.12000	0.00112	2,160	16.77	0.00	0	0
R2040	On	07/05/2020	Bond Future	12.70	Call			8,697.69000	8.69769	7,834,550	16.77	0.00	0	325
R2040	On	07/05/2020	Bond Future	9.85	Put			10,541.41000	10.54141	11,405,580	12.94	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.85	Call			0.01000	0.00001	0,000	12.94	0.00	0	7,500
R2040	On	07/05/2020	Bond Future	10.15	Put			8,152.63000	8.15263	9,016,540	12.94	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Put			11,525.08000	11.52508	12,389,260	12.94	0.00	0	0
R2040	On	07/05/2020	Bond Future	12.20	Put			20.75000	0.02075	37,780	16.08	0.00	0	0
R2040	On	07/05/2020	Bond Future	12.20	Call			5,842.81000	5.84281	4,995,660	16.08	0.00	0	325
R2040	On	07/05/2020	Bond Future	11.80	Put			133.07000	0.13307	227,680	15.01	0.00	0	0
R2040	On	07/05/2020	Bond Future	11.80	Call			3,518.00000	3.51800	2,748,430	15.01	0.00	0	450
R2040	On	07/05/2020	Bond Future	11.10	Put			1,709.88000	1.70988	2,326,910	13.59	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.85	Call			863.90000	0.86390	649,950	13.38	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.85	Put			5,113.17000	5.11317	5,797,590	13.38	0.00	0	12,538
R2040	On	06/08/2020	Bond Future	11.26	Call			1,904.25000	1.90425	1,534,310	14.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	06/08/2020	Bond Future	11.26	Put			3,332.12000	3.33212	3,860,550	14.38	0.00	0	517
R2040	On	06/08/2020	Bond Future	10.79	Call			754.00000	0.75400	560,780	13.26	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.79	Put			5,429.23000	5.42923	6,134,380	13.26	49,075.04	8	800
R2040	On	06/08/2020	Bond Future	9.57	Put			14,157.56000	14.15756	15,045,070	13.18	0.00	0	0
R2040	On	06/08/2020	Bond Future	9.57	Call			27.58000	0.02758	16,720	13.18	133.76	8	800
R2040	On	06/08/2020	Bond Future	10.07	Put			10,197.64000	10.19764	11,051,110	13.18	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.07	Call			133.36000	0.13336	88,460	13.18	707.68	8	800
R2040	On	06/08/2020	Bond Future	10.03	Call			119.02000	0.11902	78,410	13.18	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Put			10,498.40000	10.49840	11,356,160	13.18	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Call			122.48000	0.12248	80,830	13.18	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Put			10,422.92000	10.42292	11,279,640	13.18	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Call			115.65000	0.11565	76,060	13.18	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Put			10,574.07000	10.57407	11,432,850	13.18	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Put			10,630.68000	10.63068	11,414,400	14.04	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Call			606.41000	0.60641	481,030	14.04	10,582.66	22	2,000
R2040	On	05/11/2020	Bond Future	11.70	Call			3,839.92000	3.83992	3,365,020	15.46	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put			3,634.05000	3.63405	4,068,250	15.46	89,501.50	22	2,000
R2040	On	05/11/2020	Bond Future	10.00	Put			12,232.56000	12.23256	13,049,750	14.04	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			418.36000	0.41836	326,450	14.04	7,181.90	22	2,000
R2040	On	05/11/2020	Bond Future	11.50	Call			3,195.13000	3.19513	2,770,810	15.22	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			4,267.64000	4.26764	4,752,420	15.22	104,553.24	22	2,000
R2040	On	05/11/2020	Bond Future	9.73	Put			14,248.04000	14.24804	15,095,940	14.04	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Call			260.09000	0.26009	198,890	14.04	4,375.58	22	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put			16,071.34000	16.07134	16,938,760	14.04	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call			167.42000	0.16742	125,740	14.04	2,766.28	22	2,000
R2040	On	05/11/2020	Bond Future	10.31	Call			685.23000	0.68523	546,570	14.04	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			10,099.83000	10.09983	10,870,270	14.04	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Call			695.60000	0.69560	555,220	14.04	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			10,034.45000	10.03445	10,803,170	14.04	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			674.97000	0.67497	538,020	14.04	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			10,165.42000	10.16542	10,937,570	14.04	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.57	Call			3,349.68000	3.34968	2,934,180	14.94	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.57	Put			5,246.63000	5.24663	5,764,420	14.94	17,293.26	3	500
R2040	On	04/02/2021	Bond Future	11.74	Call			3,846.30000	3.84630	3,392,590	15.09	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.74	Put			4,667.14000	4.66714	5,146,720	15.09	41,173.76	8	800
R2040	On	04/02/2021	Bond Future	9.49	Put			17,513.21000	17.51321	18,383,590	14.48	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.49	Call			305.46000	0.30546	242,550	14.48	727.65	3	500
R2040	On	04/02/2021	Bond Future	10.24	Put			12,046.28000	12.04628	12,830,020	14.48	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.24	Call			853.52000	0.85352	703,970	14.48	2,111.91	3	500
R2040	On	04/02/2021	Bond Future	9.57	Put			16,881.29000	16.88129	17,744,780	14.48	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.57	Call			344.63000	0.34463	274,830	14.48	2,198.64	8	800

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	04/02/2021	Bond Future	10.07	Put			13,192.93000	13.19293	14,000,760	14.48	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.07	Call			689.58000	0.68958	564,120	14.48	4,512.96	8	800
R2040	On	04/02/2021	Bond Future	10.40	Call			1,033.04000	1.03304	858,450	14.48	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.40	Put			11,019.24000	11.01924	11,777,940	14.48	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Call			1,045.11000	1.04511	868,890	14.48	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Put			10,956.75000	10.95675	11,713,820	14.48	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Call			1,057.29000	1.05729	879,420	14.48	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Put			10,894.47000	10.89447	11,649,890	14.48	0.00	0	0
<b>Total R2040 Option</b>												<b>336,895.82</b>	<b>189</b>	<b>53,185</b>
<b>Total For R2040</b>												<b>526,733,521.70</b>	<b>6,747</b>	<b>129,730</b>
R2044	On	07/05/2020	Bond Future			11.45086	80.51650	11.32576	81.34685		15.03	4,992,023.00	62	40,082
R2044	On	06/08/2020	Bond Future			11.65266	77.11409	11.51865	77.97738		15.95	409,244,475.63	5,307	52,489
R2044	On	05/11/2020	Bond Future			11.84292	78.08311	11.70354	78.95670		16.15	0.00	0	0
R2044	On	04/02/2021	Bond Future			12.04886	74.69464	11.90146	75.59143		15.94	0.00	0	0
<b>Total R2044 Future</b>												<b>414,236,498.63</b>	<b>5,369</b>	<b>92,571</b>
R2044	On	07/05/2020	Bond Future	9.91	Put			10,553.99000	10.55399	11,384,330	13.49	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.91	Call			0.01000	0.00001	0,000	13.49	0.00	0	556
R2044	On	07/05/2020	Bond Future	11.02	Call			275.18000	0.27518	128,230	13.94	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Put			2,369.77000	2.36977	3,053,170	13.94	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.98	Put			9,977.46000	9.97746	10,807,790	13.49	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.98	Call			0.02000	0.00002	0,000	13.49	0.00	0	100
R2044	On	07/05/2020	Bond Future	11.09	Call			394.83000	0.39483	198,440	14.13	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.09	Put			2,001.55000	2.00155	2,635,510	14.13	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.26	Put			16,216.50000	16.21650	17,046,850	13.49	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.26	Call			0.00000	0.00000	0,000	13.49	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.97	Put			10,059.45000	10.05945	10,889,780	13.49	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.97	Call			0.02000	0.00002	0,000	13.49	0.00	0	129
R2044	On	07/05/2020	Bond Future	10.81	Call			75.28000	0.07528	27,130	13.56	0.00	0	0
R2044	On	07/05/2020	Bond Future	10.81	Put			3,664.15000	3.66415	4,446,350	13.56	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.33	Put			15,578.76000	15.57876	16,409,110	13.49	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.33	Call			0.00000	0.00000	0,000	13.49	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.81	Call			0.00000	0.00000	0,000	13.49	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Put			11,388.44000	11.38844	12,218,790	13.49	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Call			0.00000	0.00000	0,000	13.49	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Put			11,556.87000	11.55687	12,387,220	13.49	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.45	Put			14,501.64000	14.50164	15,331,990	13.49	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.45	Call			0.00000	0.00000	0,000	13.49	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.80	Call			0.00000	0.00000	0,000	13.49	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.80	Put			11,472.59000	11.47259	12,302,940	13.49	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Put			16,556.54000	16.55654	17,415,660	13.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	06/08/2020	Bond Future	9.36	Call			10.10000	0.01010	5,930	13.73	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.98	Put			11,319.10000	11.31910	12,152,110	13.73	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.98	Call			88.53000	0.08853	58,250	13.73	0.00	0	602
R2044	On	06/08/2020	Bond Future	11.09	Call			1,319.07000	1.31907	1,039,990	14.50	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Put			12,281.10000	12.28110	13,122,760	13.73	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Put			4,947.43000	4.94743	5,589,580	14.10	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.87	Call			62.80000	0.06280	40,540	13.73	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.87	Put			12,199.91000	12.19991	13,040,940	13.73	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Call			64.84000	0.06484	41,920	13.73	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			12,118.91000	12.11891	12,959,280	13.73	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			60.82000	0.06082	39,190	13.73	0.00	0	0
R2044	On	06/08/2020	Bond Future	11.09	Put			4,195.66000	4.19566	4,779,870	14.50	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.01	Put			19,783.48000	19.78348	20,645,740	13.73	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call			2.26000	0.00226	1,230	13.73	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			13,941.85000	13.94185	14,793,380	13.73	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call			31.06000	0.03106	19,300	13.73	0.00	0	140
R2044	On	06/08/2020	Bond Future	10.93	Call			950.09000	0.95009	728,950	14.10	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Call			1,876.01000	1.87601	1,587,650	15.15	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Put			6,143.93000	6.14393	6,729,160	15.15	0.00	0	525
R2044	On	05/11/2020	Bond Future	10.04	Put			12,327.50000	12.32750	13,113,110	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.04	Call			413.14000	0.41314	325,160	14.61	0.00	0	525
R2044	On	05/11/2020	Bond Future	9.34	Put			17,991.44000	17.99144	18,838,050	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			10,215.20000	10.21520	10,956,890	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			4,831.51000	4.83151	5,334,480	15.66	0.00	0	568
R2044	On	05/11/2020	Bond Future	10.35	Call			681.99000	0.68199	548,420	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			10,148.35000	10.14835	10,888,370	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			692.45000	0.69245	557,210	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			10,081.73000	10.08173	10,820,080	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			671.64000	0.67164	539,740	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			399.20000	0.39920	313,730	14.61	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			18,431.96000	18.43196	19,281,100	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			95.07000	0.09507	70,620	14.61	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			12,924.49000	12.92449	13,719,880	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			359.58000	0.35958	281,380	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			2,735.34000	2.73534	2,364,720	15.66	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			231.30000	0.23130	177,790	14.61	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			12,849.12000	12.84912	13,643,320	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.97	Call			365.96000	0.36596	286,570	14.61	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			22,307.43000	22.30743	23,171,120	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			34.92000	0.03492	25,020	14.61	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			12,475.46000	12.47546	13,263,580	14.61	0.00	0	0

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	9.34	Call			106.15000	0.10615	79,170	14.61	0.00	0	525
R2044	On	05/11/2020	Bond Future	11.17	Call			2,154.48000	2.15448	1,837,720	15.34	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Put			5,664.45000	5.66445	6,221,280	15.34	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	11.43	Call			2,882.83000	2.88283	2,499,550	15.74	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			4,648.66000	4.64866	5,138,970	15.74	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			14,795.99000	14.79599	15,616,070	14.61	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Call			941.43000	0.94143	784,830	15.07	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Put			11,548.09000	11.54809	12,288,280	15.07	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Call			952.86000	0.95286	794,720	15.07	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Put			11,482.72000	11.48272	12,221,370	15.07	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Call			930.10000	0.93010	775,030	15.07	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Put			11,613.67000	11.61367	12,355,390	15.07	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Call			1,611.12000	1.61112	1,371,630	15.07	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Put			8,656.66000	8.65666	9,313,960	15.07	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.29	Call			864.21000	0.86421	718,130	15.07	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.29	Put			12,011.68000	12.01168	12,762,390	15.07	0.00	0	405
R2044	On	04/02/2021	Bond Future	9.66	Put			16,644.40000	16.64440	17,470,220	15.07	0.00	0	0
R2044	On	04/02/2021	Bond Future	9.66	Call			365.11000	0.36511	294,140	15.07	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.04	Put			13,752.26000	13.75226	14,537,010	15.07	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.04	Call			626.46000	0.62646	514,420	15.07	0.00	0	0
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>	<b>18,150</b>
<b>Total For R2044</b>												<b>414,236,498.63</b>	<b>5,369</b>	<b>110,721</b>
R2048	On	07/05/2020	Bond Future			11.38817	79.62079	11.26803	80.43562		15.35	3,981,039.50	50	58,996
R2048	On	06/08/2020	Bond Future			11.57778	80.58932	11.44910	81.43681		15.40	212,030,500.92	2,631	67,675
R2048	On	05/11/2020	Bond Future			11.76597	77.18347	11.63197	78.04115		16.50	0.00	0	0
R2048	On	04/02/2021	Bond Future			11.96960	78.16413	11.82772	79.04474		15.37	0.00	0	0
<b>Total R2048 Future</b>												<b>216,011,540.42</b>	<b>2,681</b>	<b>126,671</b>
R2048	On	07/05/2020	Bond Future	9.78	Call			0.00000	0.00000	0,000	13.78	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Put			11,498.43000	11.49843	12,313,260	13.78	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Call			0.00000	0.00000	0,000	13.78	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Put			11,411.46000	11.41146	12,226,290	13.78	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Call			0.00000	0.00000	0,000	13.78	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Put			11,585.53000	11.58553	12,400,360	13.78	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Call			0.51000	0.00051	0,080	13.78	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Put			7,967.79000	7.96779	8,782,190	13.78	0.00	0	300
R2048	On	07/05/2020	Bond Future	10.70	Call			48.95000	0.04895	16,690	13.75	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.70	Put			4,116.73000	4.11673	4,899,300	13.75	0.00	0	300
R2048	On	07/05/2020	Bond Future	9.69	Put			12,287.65000	12.28765	13,102,480	13.78	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.69	Call			0.00000	0.00000	0,000	13.78	0.00	0	300
R2048	On	06/08/2020	Bond Future	12.25	Put			1,071.15000	1.07115	1,271,470	17.05	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	06/08/2020	Bond Future	12.25	Call			6,086.08000	6.08608	5,438,910	17.05	0.00	0	814
R2048	On	06/08/2020	Bond Future	11.80	Put			1,785.02000	1.78502	2,093,230	15.93	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.80	Call			4,057.31000	4.05731	3,518,030	15.93	0.00	0	470
R2048	On	06/08/2020	Bond Future	11.10	Put			3,989.38000	3.98938	4,530,320	14.65	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.10	Call			1,603.38000	1.60338	1,296,830	14.65	0.00	0	470
R2048	On	06/08/2020	Bond Future	12.75	Put			560.82000	0.56082	677,230	17.71	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.75	Call			8,415.67000	8.41567	7,684,590	17.71	0.00	0	814
R2048	On	06/08/2020	Bond Future	10.35	Put			8,257.13000	8.25713	9,023,780	13.21	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.35	Call			278.62000	0.27862	197,780	13.21	0.00	0	640
R2048	On	06/08/2020	Bond Future	11.85	Put			1,684.44000	1.68444	1,978,660	16.04	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.85	Call			4,270.72000	4.27072	3,717,450	16.04	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Put			3,782.69000	3.78269	4,305,650	14.76	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Call			1,746.43000	1.74643	1,421,900	14.76	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Put			5,154.01000	5.15401	5,784,280	14.01	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Call			977.45000	0.97745	760,230	14.01	0.00	0	640
R2048	On	06/08/2020	Bond Future	9.25	Put			17,528.43000	17.52843	18,373,170	13.21	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			6.57000	0.00657	3,820	13.21	0.00	0	20,640
R2048	On	06/08/2020	Bond Future	9.00	Put			19,949.91000	19.94991	20,796,460	13.21	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.00	Call			2.09000	0.00209	1,150	13.21	0.00	0	3,000
R2048	On	06/08/2020	Bond Future	10.19	Call			181.34000	0.18134	125,470	13.21	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.19	Put			9,442.65000	9.44265	10,234,270	13.21	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call			186.47000	0.18647	129,230	13.21	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put			9,366.62000	9.36662	10,156,870	13.21	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call			176.33000	0.17633	121,810	13.21	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put			9,518.92000	9.51892	10,311,890	13.21	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Call			444.39000	0.44439	352,650	14.87	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Put			12,130.90000	12.13090	12,896,840	14.87	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Call			429.22000	0.42922	340,120	14.87	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Put			12,282.30000	12.28230	13,050,880	14.87	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Call			436.75000	0.43675	346,340	14.87	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Put			12,206.47000	12.20647	12,973,740	14.87	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Call			1,153.29000	1.15329	973,360	14.53	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Put			10,547.43000	10.54743	11,248,110	14.53	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Call			1,126.34000	1.12634	949,770	14.53	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Put			10,675.39000	10.67539	11,379,430	14.53	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Call			1,139.76000	1.13976	961,510	14.53	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Put			10,611.29000	10.61129	11,313,650	14.53	0.00	0	0
<b>Total R2048 Option</b>												<b>0.00</b>	<b>0</b>	<b>28,388</b>
<b>Total For R2048</b>												<b>216,011,540.42</b>	<b>2,681</b>	<b>155,059</b>
R208	On	07/05/2020	Bond Future			4.18284	102.97684	4.24394	102.92330		0.60	0.00	0	25,272

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	06/08/2020	Bond Future			3.90451	104.22951	3.94428	104.20439		0.43	0.00	0	7,323
R208	On	05/11/2020	Bond Future			3.12079	102.14359	3.18626	102.11807		0.23	0.00	0	0
<b>Total R208 Future</b>												<b>0.00</b>	<b>0</b>	<b>32,595</b>
R208	On	07/05/2020	Bond Future	4.81	Call			493.99000	0.49399	547,500	0.71	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put			0.04000	0.00004	0,010	0.71	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call			502.67000	0.50267	556,180	0.71	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put			0.03000	0.00003	0,000	0.71	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call			485.29000	0.48529	538,800	0.71	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Put			0.04000	0.00004	0,010	0.71	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Call			1,011.31000	1.01131	1,036,340	0.66	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put			0.38000	0.00038	0,290	0.66	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call			1,017.48000	1.01748	1,042,520	0.66	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put			0.35000	0.00035	0,270	0.66	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call			1,005.13000	1.00513	1,030,150	0.66	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put			0.40000	0.00040	0,300	0.66	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call			617.69000	0.61769	643,090	0.32	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put			0.39000	0.00039	0,270	0.32	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call			621.52000	0.62152	646,930	0.32	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put			0.37000	0.00037	0,260	0.32	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call			613.86000	0.61386	639,260	0.32	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put			0.41000	0.00041	0,290	0.32	0.00	0	0
<b>Total R208 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>												<b>0.00</b>	<b>0</b>	<b>32,595</b>
R209	On	07/05/2020	Bond Future			11.19388	64.36472	11.11414	64.78804		16.33	0.00	0	55,961
R209	On	06/08/2020	Bond Future			11.38648	65.14769	11.30018	65.59447		16.54	0.00	0	47,937
R209	On	05/11/2020	Bond Future			11.57612	62.82277	11.48659	63.27501		16.87	0.00	0	0
R209	On	04/02/2021	Bond Future			11.77675	63.62101	11.68178	64.08873		15.84	0.00	0	0
<b>Total R209 Future</b>												<b>0.00</b>	<b>0</b>	<b>103,898</b>
R209	On	07/05/2020	Bond Future	9.46	Call			0.01000	0.00001	0,000	15.65	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put			9,799.41000	9.79941	10,222,720	15.65	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			0.01000	0.00001	0,000	15.65	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			9,733.83000	9.73383	10,157,140	15.65	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			0.01000	0.00001	0,000	15.65	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			9,865.07000	9.86507	10,288,380	15.65	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000	15.82	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put			43,830.19000	43.83019	44,276,970	15.82	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000	15.82	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put			43,721.86000	43.72186	44,168,640	15.82	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	15.82	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			43,938.67000	43.93867	44,385,450	15.82	0.00	0	0

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	10.01	Call			632.83000	0.63283	556,310	16.10	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			8,842.57000	8.84257	9,218,290	16.10	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			641.31000	0.64131	563,960	16.10	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			8,790.33000	8.79033	9,165,220	16.10	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			624.44000	0.62444	548,730	16.10	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			8,894.97000	8.89497	9,271,500	16.10	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Call			833.10000	0.83310	744,160	14.87	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Put			9,394.70000	9.39470	9,773,480	14.87	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Call			842.44000	0.84244	752,710	14.87	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Put			9,344.29000	9.34429	9,722,280	14.87	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Call			823.83000	0.82383	735,670	14.87	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Put			9,445.25000	9.44525	9,824,810	14.87	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>0.00</b>	<b>0</b>	<b>103,898</b>
R210	On	07/05/2020	Bond Future			183.50197	183.50197	183.50773	183.50773			0.00	0	1,419
R210	On	06/08/2020	Bond Future			185.78018	185.78018	185.83798	185.83798			0.00	0	555
R210	On	05/11/2020	Bond Future			185.43505	185.43505	185.49350	185.49350			0.00	0	0
R210	On	04/02/2021	Bond Future			187.83396	187.83396	187.92185	187.92185			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,974</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>1,974</b>
R212	On	07/05/2020	Bond Future			165.57377	165.57377	165.58674	165.58674			0.00	0	6,719
R212	On	06/08/2020	Bond Future			165.33225	165.33225	165.39205	165.39205			0.00	0	25
R212	On	05/11/2020	Bond Future			167.44704	167.44704	167.50750	167.50750			0.00	0	0
R212	On	04/02/2021	Bond Future			167.28132	167.28132	167.36841	167.36841			0.00	0	0
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,744</b>
<b>Total For R212</b>												<b>0.00</b>	<b>0</b>	<b>6,744</b>
R213	On	07/05/2020	Bond Future			10.61221	78.48227	10.56763	78.72018		12.82	4,316,524.85	55	11,068
R213	On	06/08/2020	Bond Future			10.82070	79.43700	10.76999	79.70004		13.00	4,369,035.00	55	10,849
R213	On	05/11/2020	Bond Future			11.02992	76.90009	10.97719	77.16609		13.23	0.00	0	0
R213	On	04/02/2021	Bond Future			11.25835	77.87704	11.20090	78.15833		12.43	0.00	0	0
<b>Total R213 Future</b>												<b>8,685,559.85</b>	<b>110</b>	<b>21,917</b>
R213	On	07/05/2020	Bond Future	9.02	Call			0.01000	0.00001	0,000	12.27	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Put			8,903.11000	8.90311	9,141,010	12.27	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Call			0.01000	0.00001	0,000	12.27	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Put			9,026.83000	9.02683	9,264,730	12.27	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Call			0.01000	0.00001	0,000	12.27	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Put			8,964.94000	8.96494	9,202,840	12.27	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Put			8,311.90000	8.31190	8,551,220	12.43	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call			183.63000	0.18363	160,760	12.43	0.00	0	0

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	9.29	Put			8,422.58000	8.42258	8,662,750	12.43	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Call			187.73000	0.18773	164,440	12.43	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put			8,367.17000	8.36717	8,606,920	12.43	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call			191.91000	0.19191	168,190	12.43	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put			8,106.40000	8.10640	8,323,280	12.63	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call			647.53000	0.64753	597,900	12.63	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put			8,057.79000	8.05779	8,274,160	12.63	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Call			656.25000	0.65625	606,090	12.63	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Put			8,009.33000	8.00933	8,225,170	12.63	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call			638.91000	0.63891	589,790	12.63	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Call			570.82000	0.57082	528,540	11.67	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Put			10,203.52000	10.20352	10,442,530	11.67	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Call			577.82000	0.57782	535,130	11.67	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Put			10,152.99000	10.15299	10,391,590	11.67	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Call			584.90000	0.58490	541,780	11.67	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Put			10,102.60000	10.10260	10,340,770	11.67	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>8,685,559.85</b>	<b>110</b>	<b>21,917</b>
R214	On	07/05/2020	Bond Future			11.30707	63.07949	11.18697	63.73600		16.92	2,901,656.54	46	13,611
R214	On	06/08/2020	Bond Future			11.49066	63.84678	11.36251	64.52930		17.10	0.00	0	10,665
R214	On	05/11/2020	Bond Future			11.67259	61.36671	11.53960	62.05739		17.47	0.00	0	0
R214	On	04/02/2021	Bond Future			11.86879	62.14632	11.72851	62.85544		16.42	0.00	0	0
<b>Total R214 Future</b>												<b>2,901,656.54</b>	<b>46</b>	<b>24,276</b>
R214	On	07/05/2020	Bond Future	9.76	Call			0.06000	0.00006	0,010	16.09	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			8,745.93000	8.74593	9,402,390	16.09	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			0.07000	0.00007	0,010	16.09	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			8,678.01000	8.67801	9,334,460	16.09	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			0.05000	0.00005	0,010	16.09	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			8,813.95000	8.81395	9,470,420	16.09	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Put			11,910.86000	11.91086	12,567,370	16.09	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Call			0.00000	0.00000	0,000	16.09	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.91	Put			7,737.82000	7.73782	8,394,090	16.09	0.00	0	0
R214	On	07/05/2020	Bond Future	9.91	Call			0.30000	0.00030	0,060	16.09	0.00	0	1,250
R214	On	07/05/2020	Bond Future	10.66	Call			96.97000	0.09697	42,330	16.13	0.00	0	0
R214	On	07/05/2020	Bond Future	10.66	Put			3,115.92000	3.11592	3,717,790	16.13	0.00	0	1,250
R214	On	06/08/2020	Bond Future	9.98	Call			240.99000	0.24099	179,720	16.20	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put			8,462.89000	8.46289	9,084,140	16.20	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call			246.29000	0.24629	183,870	16.20	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put			8,402.57000	8.40257	9,022,670	16.20	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call			235.78000	0.23578	175,640	16.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	06/08/2020	Bond Future	9.97	Put			8,523.40000	8.52340	9,145,780	16.20	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call			772.38000	0.77238	641,800	16.57	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put			8,192.17000	8.19217	8,752,270	16.57	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call			782.67000	0.78267	650,700	16.57	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put			8,139.47000	8.13947	8,698,180	16.57	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call			762.19000	0.76219	632,990	16.57	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put			8,245.07000	8.24507	8,806,550	16.57	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Call			977.18000	0.97718	830,820	15.42	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Put			8,928.50000	8.92850	9,491,260	15.42	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Call			988.12000	0.98812	840,460	15.42	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Put			8,877.17000	8.87717	9,438,630	15.42	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Call			966.34000	0.96634	821,270	15.42	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Put			8,980.01000	8.98001	9,544,060	15.42	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>2,901,656.54</b>	<b>46</b>	<b>28,026</b>
<b>Total for Bond</b>												<b>4,485,350,036.69</b>	<b>49,148</b>	<b>1,754,068</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 07/05/2020 GOVI			657.86900	657.86900	660.53000	660.53000			1,993,343,070.00	303	446
GOVI On 06/08/2020 GOVI			665.77400	665.77400	668.65400	668.65400			2,003,979,740.00	301	736
GOVI On 05/11/2020 GOVI			674.21000	674.21000	677.13200	677.13200			0.00	0	0
GOVI On 04/02/2021 GOVI			682.77100	682.77100	685.83500	685.83500			0.00	0	0
<b>Total GOVI Future</b>									<b>3,997,322,810.00</b>	<b>604</b>	<b>1,182</b>
GOVI On 07/05/2020 GOVI	719.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/05/2020 GOVI	719.99	Put			594,600.00000	59.46000	621,210,000		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			594,700.00000	59.47000	621,310,000		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			594,500.00000	59.45000	621,110,000		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	06/08/2020	GOVI	728.13	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.13	Put			594,760.00000	59.47600	623,560,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.14	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.14	Put			594,860.00000	59.48600	623,660,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.12	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.12	Put			594,660.00000	59.46600	623,460,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.84	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.84	Put			607,080.00000	60.70800	636,300,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.85	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.85	Put			607,180.00000	60.71800	636,400,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.83	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.83	Put			606,980.00000	60.69800	636,200,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.95	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.95	Put			651,150.00000	65.11500	681,790,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.96	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.96	Put			651,250.00000	65.12500	681,890,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.94	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.94	Put			651,050.00000	65.10500	681,690,000		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>3,997,322,810.00</b>	<b>604</b>	<b>1,182</b>
<b>Total for GOVI</b>												<b>3,997,322,810.00</b>	<b>604</b>	<b>1,182</b>
AL37	On	07/05/2020	Index Future			675.86200	675.86200	674.25800	674.25800			0.00	0	0
AL37	On	06/08/2020	Index Future			683.98200	683.98200	682.55100	682.55100			0.00	0	0
AL37	On	05/11/2020	Index Future			692.64900	692.64900	691.20500	691.20500			0.00	0	0
AL37	On	04/02/2021	Index Future			701.44400	701.44400	700.08900	700.08900			0.00	0	0
<b>Total AL37 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AL37</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
AL7T	On	07/05/2020	Index Future			742.19400	742.19400	744.40400	744.40400			0.00	0	0
AL7T	On	06/08/2020	Index Future			751.11200	751.11200	753.55900	753.55900			0.00	0	0
AL7T	On	05/11/2020	Index Future			760.62900	760.62900	763.11400	763.11400			0.00	0	0
AL7T	On	04/02/2021	Index Future			770.28800	770.28800	772.92200	772.92200			0.00	0	0
<b>Total AL7T Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AL7T</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ALBI	On	07/05/2020	Index Future			665.86800	665.86800	668.59800	668.59800			0.00	0	209
ALBI	On	06/08/2020	Index Future			673.86800	673.86800	676.82200	676.82200			0.00	0	165
ALBI	On	05/11/2020	Index Future			682.40700	682.40700	685.40300	685.40300			0.00	0	0
ALBI	On	04/02/2021	Index Future			691.07200	691.07200	694.21200	694.21200			0.00	0	0
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>	<b>374</b>
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>	<b>374</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV On 07/05/2020 Index Future			255.86300	255.86300	257.82000	257.82000			0.00	0	567
IGOV On 06/08/2020 Index Future			259.00100	259.00100	261.05500	261.05500			0.00	0	0
IGOV On 05/11/2020 Index Future			262.34500	262.34500	264.42800	264.42800			0.00	0	47
IGOV On 04/02/2021 Index Future			265.73900	265.73900	267.89000	267.89000			0.00	0	0
<b>Total IGOV Future</b>									<b>0.00</b>	<b>0</b>	<b>614</b>
<b>Total For IGOV</b>									<b>0.00</b>	<b>0</b>	<b>614</b>
<b>Total for Index</b>									<b>0.00</b>	<b>0</b>	<b>988</b>
5Y STN On 21/12/2021 Interest Rate Swap			91.73000	91.73000	92.02000	92.02000			0.00	0	51
<b>Total 5Y STND Future</b>									<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total For 5Y STND</b>									<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total for Interest Rate Swap</b>									<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total for Derivatives :</b>									<b>8,482,672,846.69</b>	<b>49,752</b>	<b>1,756,289</b>
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.78272			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			6.91500	102.61876	6.91500	102.59970			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	104.73100	10.00000	104.70400			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	101.47822	11.37000	101.44787			0.00	0	0
<b>Total AB018U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB018U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AB019U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB019U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB020L On 03/09/2022 Spot Bond			11.81000	101.63461	11.81000	101.60292			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	56.17145	100.00000	56.04645			0.00	0	0
<b>Total AB024U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB024U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AB025U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB025U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB026L On 20/08/2021 Spot Bond			100.00000	43.69780	100.00000	43.60056			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>
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AB035U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB035U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABC12: On 25/11/2020 Spot Bond			10.00000	104.94000	10.00000	104.91300			0.00	0	0
<b>Total ABC1234/R2022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABC1234/R2022</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABCPI3: On 07/12/2023 Spot Bond			4.45000	4.45000	4.45000	292.29105			0.00	0	0
<b>Total ABCPI3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCPI3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABF001: On 13/09/2026 Spot Bond					0.00000	101.14339			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	101.11193			0.00	0	0
<b>Total ABF003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABF003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABF007: On 01/12/2030 Spot Bond					0.00000	101.44606			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>
ABFN09: On 17/03/2026 Spot Bond					0.00000	101.11609			0.00	0	500,000,000
<b>Total ABFN09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For ABFN09</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
ABFN13: On 14/05/2020 Spot Bond					0.00000	101.69545			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	102.48757			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	101.87348			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	102.02794			0.00	1,200,000,000	1,100,000,000
<b>Total ABFN16 SPOT</b>									<b>0.00</b>	<b>1,200,000,000</b>	<b>1,100,000,000</b>
<b>Total For ABFN16</b>									<b>0.00</b>	<b>1,200,000,000</b>	<b>1,100,000,000</b>
ABFN18: On 26/09/2023 Spot Bond					0.00000	102.85010			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN21 On 30/05/2020 Spot Bond					0.00000	101.43690				0.00	0	0
<b>Total ABFN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.78531				0.00	0	1,000,000,000
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For ABFN21</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
ABFN21 On 30/05/2024 Spot Bond					0.00000	101.62698				0.00	0	300,000,000
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
ABFN22 On 25/05/2027 Spot Bond					0.00000	102.28813				0.00	0	500,000,000
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
ABFN23 On 17/10/2020 Spot Bond					0.00000	100.28664				0.00	0	0
<b>Total ABFN24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN24 On 17/10/2024 Spot Bond					0.00000	101.49182				0.00	0	0
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.15543				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>
ABFN26 On 29/08/2021 Spot Bond					0.00000	101.46763				0.00	0	400,000,000
<b>Total ABFN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For ABFN27</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
ABFN27 On 29/08/2023 Spot Bond					0.00000	100.33107				0.00	0	0
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.63014				0.00	0	0
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN29 On 29/08/2028 Spot Bond					0.00000	100.23743				0.00	0	0
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN30 On 15/11/2021 Spot Bond					0.00000	101.50945				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>

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 15/11/2023 Spot Bond					0.00000	101.33294			0.00	0	70,000,000
<b>Total ABFN32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For ABFN32</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
ABFN3: On 15/11/2024 Spot Bond					0.00000	102.22971			0.00	0	0
<b>Total ABFN33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3: On 07/02/2022 Spot Bond					0.00000	101.81102			0.00	0	2,000,000,000
<b>Total ABFN34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For ABFN34</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.46248			0.00	0	90,000,000
<b>Total ABFN35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
<b>Total For ABFN35</b>									<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
ABFN3: On 07/02/2026 Spot Bond					0.00000	101.57587			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	101.73832			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	99.99991			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	101.05138			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	100.91380			0.00	0	80,000,000
<b>Total ABFN40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
<b>Total For ABFN40</b>									<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
ABFN4: On 16/09/2026 Spot Bond					0.00000	99.91595			0.00	0	0
<b>Total ABFN41 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN41</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.01069			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	100.38846			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.39175			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	100.39418			0.00	0	0
<b>Total ABFN45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.65296			0.00	860,000,000	430,000,000
<b>Total ABJ01 SPOT</b>									<b>0.00</b>	<b>860,000,000</b>	<b>430,000,000</b>
<b>Total For ABJ01</b>									<b>0.00</b>	<b>860,000,000</b>	<b>430,000,000</b>
ABK12 On 20/05/2022 Spot Bond					0.00000	101.96492			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	101.60737			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	101.11170			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			5.75000	5.75000	5.75000	155.43209			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	111.27738	100.00000	110.99489			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			5.45000	5.45000	5.45000	138.29282			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	39.74033	100.00000	39.64890			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			8.65000	8.65000	8.65000	126.25512			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	12.58053	100.00000	12.55174			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABKS1 On 05/04/2021 Spot Bond					0.00000	95.83306				0.00	0	0
<b>Total ABKS1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKS1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN05 On 18/04/2021 Spot Bond			3.76000	207.88689	3.76000	207.84750				0.00	0	0
<b>Total ABN05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN61 On 31/01/2025 Spot Bond			4.85000	4.85000	4.85000	129.90198				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			5.00000	5.00000	5.00000	170.70441				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			4.70500	4.70500	4.70500	208.18403				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			7.75500	7.75500	7.75500	101.12410				0.00	0	0
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN79 On 21/12/2026 Spot Bond			10.37500	10.37500	10.37500	104.11891				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			6.41500	6.41500	6.41500	100.71840				0.00	0	0
<b>Total ABN80 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN80</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN87 On 21/12/2026 Spot Bond			10.92000	10.92000	10.92000	101.57491				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			6.16500	103.37694	6.16500	103.35979				0.00	0	1,450,000,000
<b>Total ABS11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,450,000,000</b>
<b>Total For ABS11</b>										<b>0.00</b>	<b>0</b>	<b>1,450,000,000</b>
ABS12 On 14/05/2020 Spot Bond			6.34500	104.26749	6.34500	104.24943				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	104.10520	9.20000	104.07910				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS13 On 14/05/2022 Spot Bond			7.12000	109.10298	7.12000	109.08201			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			6.47000	105.70584	6.47000	105.68735		3,105,600,000,000.00		480,000,000	480,000,000
<b>Total ABS14 SPOT</b>								<b>3,105,600,000,000.00</b>		<b>480,000,000</b>	<b>480,000,000</b>
<b>Total For ABS14</b>								<b>3,105,600,000,000.00</b>		<b>480,000,000</b>	<b>480,000,000</b>
ABS15 On 11/11/2022 Spot Bond			7.04500	110.66065	7.04500	110.63960		0.00		0	0
<b>Total ABS15 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ABS15</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
ABS16 On 11/11/2025 Spot Bond			9.37000	109.05844	9.37000	109.03101		0.00		0	0
<b>Total ABS16 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ABS16</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
ABS17 On 11/11/2027 Spot Bond			9.72000	109.62444	9.72000	109.59587		0.00		0	3,000,000,000
<b>Total ABS17 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>3,000,000,000</b>
<b>Total For ABS17</b>								<b>0.00</b>		<b>0</b>	<b>3,000,000,000</b>
ABS18 On 26/09/2023 Spot Bond			6.99500	109.28930	6.99500	109.26888		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			5.46500	103.51106	5.46500	103.49566		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			9.90000	95.91976	9.90000	95.89458		0.00		0	31,082,194,100
<b>Total ABS7 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>31,082,194,100</b>
<b>Total For ABS7</b>								<b>0.00</b>		<b>0</b>	<b>31,082,194,100</b>
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.21229	100.00000	10.18981		0.00		0	0
<b>Total ABS7/R186 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ABS7/R186</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
ABS12 On 07/12/2023 Spot Bond			3.28000	3.28000	3.28000	303.50458		0.00		0	0
<b>Total ABS12 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ABS12</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
ABS14 On 31/01/2022 Spot Bond			2.75000	163.80622	2.75000	163.77955		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>
ABT01U On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
<b>Total ABT01U SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ABT01U</b>								<b>0.00</b>		<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ABT02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ABT03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ABT04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABX01 On 10/07/2024 Spot Bond			11.82000	11.82000	11.82000	100.19554			0.00	0	0
<b>Total ABX01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABX01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ACIF1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACIF1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL08€ On 25/11/2020 Spot Bond			10.00000	104.94000	10.00000	104.91300			0.00	0	0
<b>Total ACL089/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL089/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL097 On 20/12/2025 Spot Bond					0.00000	100.92220			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	100.90389			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	275.42169			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	275.54806			0.00	0	0
<b>Total ACL128 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL128</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12€ On 20/09/2021 Spot Bond					0.00000	100.88121			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	104.94000	10.00000	104.91300			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL14 $\epsilon$ On 20/12/2021 Spot Bond					0.00000	100.88398				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 $\epsilon$ On 20/09/2022 Spot Bond					0.00000	100.17316				0.00	0	0
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL187 On 20/09/2020 Spot Bond					0.00000	101.05810				0.00	0	0
<b>Total ACL187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL18 $\epsilon$ On 20/09/2020 Spot Bond					0.00000	100.89945				0.00	0	0
<b>Total ACL188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL19 $\epsilon$ On 20/09/2022 Spot Bond					0.00000	100.90229				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>
ACL19 $\epsilon$ On 20/09/2022 Spot Bond					0.00000	100.90229				0.00	0	0
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL201 On 20/12/2022 Spot Bond					0.00000	100.91790				0.00	0	0
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL202 On 20/12/2022 Spot Bond					0.00000	100.91790				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	184.98913				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>
ACL20 $\epsilon$ On 14/02/2023 Spot Bond					0.00000	187.28282				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>
ACL21 $\epsilon$ On 20/09/2020 Spot Bond					0.00000	99.71193				0.00	0	0
<b>Total ACL214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL217 On 20/12/2023 Spot Bond					0.00000	100.87299				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL218 On 11/05/2020 Spot Bond					0.00000	101.82140				0.00	0	0
<b>Total ACL218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL220 On 26/01/2021 Spot Bond					0.00000	99.91437				0.00	0	0
<b>Total ACL220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL221 On 20/09/2021 Spot Bond					0.00000	100.86929				0.00	0	0
<b>Total ACL221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL222 On 20/09/2021 Spot Bond					0.00000	100.85553				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	101.52912				0.00	0	0
<b>Total AECI01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AECI01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AECI02 On 11/09/2023 Spot Bond					0.00000	102.89057				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	101.51958				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	101.52802				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	101.53933				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	96.68591				0.00	0	1,000,000,000
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
AGL03 On 17/05/2025 Spot Bond					0.00000	95.01009				0.00	0	0
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	98.30869				0.00	0	500,000,000
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For AGT01</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
AGT02 On 28/11/2024 Spot Bond					0.00000	98.25010			0.00	1,000,000,000	500,000,000
<b>Total AGT02 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For AGT02</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	94.95489			0.00	0	0
<b>Total AGT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AGT03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.01360			0.00	0	0
<b>Total AHF2A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2B: On 18/07/2021 Spot Bond					0.00000	99.83470			0.00	0	0
<b>Total AHF2B3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2B3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2C: On 18/07/2021 Spot Bond					0.00000	99.84326			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	100.01241			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	100.01200			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	100.01654			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	100.02109			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	100.03594			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	100.04047			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	102.21378			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.55168				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			7.79500	107.64195	7.79500	107.61934				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	101.60228				0.00	0	0
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.66972				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	102.14120				0.00	0	0
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF6A: On 21/08/2022 Spot Bond					0.00000	101.94237				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	102.11046				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	101.60221				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	101.66964				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	102.14100				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>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,160,827,741
<b>Total AHY2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,160,827,741</b>
<b>Total For AHY2U</b>										<b>0.00</b>	<b>0</b>	<b>4,160,827,741</b>
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AIG2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIG2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR02 On 30/04/2023 Spot Bond			7.87500	109.85430	7.87500	109.83112				0.00	0	0
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04 On 29/05/2024 Spot Bond			7.44500	109.99569	7.44500	109.97361				0.00	0	0
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AIR04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR05 On 29/05/2030 Spot Bond			12.28000	91.02255	12.28000	90.99275				0.00	0	500,000,000
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
AIRL01 On 30/04/2028 Spot Bond			5.20500	171.47280	5.20500	171.43370				0.00	0	0
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>
APF04 On 21/10/2021 Spot Bond					0.00000	100.03483				0.00	0	0
<b>Total APF04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF05 On 24/08/2020 Spot Bond					0.00000	101.79818				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	102.04900				0.00	1,160,000,000	605,000,000
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>1,160,000,000</b>	<b>605,000,000</b>
<b>Total For APF06</b>										<b>0.00</b>	<b>1,160,000,000</b>	<b>605,000,000</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
APF07 On 25/06/2023 Spot Bond					0.00000	100.79773				0.00	0	0
<b>Total APF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF08 On 24/07/2021 Spot Bond					0.00000	99.50480				0.00	0	0
<b>Total APF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF09 On 24/07/2023 Spot Bond					0.00000	99.98310				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	101.24311				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	101.06984				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AS249U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS249U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AS266U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS266U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AS288U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS288U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AS294U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS294U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AS334U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS334U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS391U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS391U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS404U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS404U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>
AS423L On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS423U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS423U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS424L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS424U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS424U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02L On 07/12/2033 Spot Bond			4.95500	225.88162	4.95500	225.83161				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			4.97000	202.60776	4.97000	202.56282				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	0.00000				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	99.91364				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	99.88144				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>
ASN07L On 20/06/2020 Spot Bond					0.00000	100.98273				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>

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 20/09/2020 Spot Bond					0.00000	100.84446			0.00	0	0
<b>Total ASN080 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN080</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 20/06/2020 Spot Bond					0.00000	101.05556			0.00	2,000,000	141,700,000
<b>Total ASN083 SPOT</b>									<b>0.00</b>	<b>2,000,000</b>	<b>141,700,000</b>
<b>Total For ASN083</b>									<b>0.00</b>	<b>2,000,000</b>	<b>141,700,000</b>
ASN08: On 03/09/2020 Spot Bond					0.00000	102.09914			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	108.91578			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	100.03322			0.00	0	0
<b>Total ASN092 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN092</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09( On 10/11/2020 Spot Bond					0.00000	101.81528			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	96.23772			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	101.43698			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	101.28268			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	101.10068			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>

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 20/12/2020 Spot Bond					0.00000	101.09155				0.00	0	0
<b>Total ASN134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 31/01/2022 Spot Bond			3.48000	161.78331	3.48000	161.75378				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	101.16205				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	92.86332				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	101.95066				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	101.96157				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			3.52500	161.65968	3.52500	161.62998				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	49.18563				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	101.46519				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>

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 31/03/2028 Spot Bond			5.64000	163.33380	5.64000	163.29467			0.00	0	0
<b>Total ASN154 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN154</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total ASN156 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN156</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total ASN157 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN157</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total ASN159 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN159</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 08/08/2021 Spot Bond					0.00000	101.84138			0.00	0	0
<b>Total ASN160 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN160</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 19/08/2021 Spot Bond					0.00000	101.64316			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	101.40659			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN18: On 20/06/2022 Spot Bond					0.00000	100.96560				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	101.17642				0.00	0	0
<b>Total ASN190 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN190</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 30/06/2022 Spot Bond					0.00000	100.70862				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			4.96000	100.99643	4.96000	100.97397				0.00	0	0
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 20/06/2022 Spot Bond					0.00000	100.82621				0.00	0	0
<b>Total ASN196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20: On 20/06/2022 Spot Bond					0.00000	100.83374				0.00	0	0
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20: On 20/06/2022 Spot Bond					0.00000	100.87291				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	101.78555				0.00	0	0
<b>Total ASN208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20: On 24/08/2025 Spot Bond					0.00000	101.93725				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	101.40005				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	101.40280				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>
ASN25: On 29/05/2021 Spot Bond					0.00000	101.39758				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN26 On 20/06/2023 Spot Bond					0.00000	100.96377				0.00	0	0
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN27 On 20/06/2023 Spot Bond					0.00000	100.83081				0.00	0	0
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN27 On 15/08/2023 Spot Bond					0.00000	101.66238				0.00	0	0
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN27 On 20/08/2048 Spot Bond					0.00000	101.64279				0.00	0	0
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN28 On 21/08/2023 Spot Bond					0.00000	101.59891				0.00	0	0
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN28 On 13/09/2025 Spot Bond					0.00000	101.22480				0.00	0	0
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN29 On 26/09/2023 Spot Bond					0.00000	100.79143				0.00	0	0
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN30 On 20/12/2023 Spot Bond					0.00000	100.86748				0.00	0	0
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN31 On 20/12/2023 Spot Bond					0.00000	101.01863				0.00	0	0
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN31 On 20/01/2021 Spot Bond					0.00000	101.05739				0.00	0	0
<b>Total ASN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN31 On 30/04/2020 Spot Bond					0.00000	99.87974				0.00	0	0
<b>Total ASN316 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN316</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN31 On 31/03/2029 Spot Bond			4.92500	4.92500	4.92500	91.95372				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			4.95500	4.95500	4.95500	89.22126			0.00	0	0
<b>Total ASN319 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN319</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN32: On 20/06/2024 Spot Bond					0.00000	100.83883			0.00	0	0
<b>Total ASN327 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN327</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN32: On 20/06/2024 Spot Bond					0.00000	100.91145			0.00	0	0
<b>Total ASN328 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN328</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN33: On 09/05/2024 Spot Bond					0.00000	101.83531			0.00	0	0
<b>Total ASN333 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN333</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN33: On 20/06/2024 Spot Bond					0.00000	100.84268			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			5.07000	99.50981	5.07000	99.48737			0.00	0	0
<b>Total ASN337 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN337</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN34: On 20/06/2024 Spot Bond					0.00000	100.87662			0.00	0	0
<b>Total ASN341 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN341</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN34: On 12/02/2021 Spot Bond					0.00000	101.81438			0.00	0	0
<b>Total ASN342 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN342</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN34: On 12/02/2021 Spot Bond					0.00000	101.81438			0.00	0	0
<b>Total ASN344 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN344</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN34: On 20/06/2024 Spot Bond					0.00000	100.82616			0.00	0	0
<b>Total ASN346 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN346</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN35: On 20/06/2024 Spot Bond					0.00000	100.84962			0.00	0	0
<b>Total ASN351 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN351</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN35: On 20/06/2024 Spot Bond					0.00000	100.85369			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	100.85369				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	101.48741				0.00	0	0
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN36: On 20/06/2024 Spot Bond					0.00000	100.95908				0.00	0	500,000,000
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
ASN37: On 20/12/2024 Spot Bond					0.00000	100.84357				0.00	0	0
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN37: On 20/12/2024 Spot Bond					0.00000	100.86283				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	99.89935				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	101.12228				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	101.12228				0.00	0	0
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN38: On 20/12/2022 Spot Bond					0.00000	100.95088				0.00	0	0
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN38: On 20/12/2024 Spot Bond					0.00000	100.84816				0.00	0	0
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN39: On 20/11/2020 Spot Bond					0.00000	101.53655				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	101.10202				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
ASN40 On 20/12/2024 Spot Bond					0.00000	100.84449				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>
ASN41 On 20/12/2024 Spot Bond					0.00000	100.93614				0.00	0	0
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN41 On 05/12/2020 Spot Bond					0.00000	101.46987				0.00	0	0
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN42 On 29/10/2020 Spot Bond					0.00000	99.89612				0.00	0	0
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN42 On 20/12/2024 Spot Bond					0.00000	101.28932				0.00	0	0
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ASN75U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN75U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW18 On 05/12/2020 Spot Bond					0.00000	101.72168				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			5.54500	106.06553	5.54500	106.04968				0.00	0	2,500,000,000
<b>Total BAW19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For BAW19</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
BAW21 On 24/03/2022 Spot Bond			6.87500	105.04748	6.87500	105.02819				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	100.75969	9.30000	100.73480				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	101.68977				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	101.80861				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.24891				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	101.50542				0.00	0	0
<b>Total BAW29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW30 On 05/12/2021 Spot Bond					0.00000	101.28341				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	100.64732				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	104.07785				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	101.13479				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			10.04000	10.04000	10.04000	104.25004				0.00	0	0
<b>Total BAYA60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA61 On 30/06/2020 Spot Bond					0.00000	100.85870				0.00	0	0
<b>Total BAYA61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA62 On 30/09/2020 Spot Bond					0.00000	100.81552				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	102.31673				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.82167				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	101.13331				0.00	0	0
<b>Total BAYA65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.81561				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			9.64500	9.64500	9.64500	104.55964				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>
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.77564				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	100.77564				0.00	0	0
<b>Total BAYA70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA70</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.77564				0.00	0	0
<b>Total BAYA71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA72 On 31/03/2026 Spot Bond			12.43000	12.43000	12.43000	99.71707				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	101.62681				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	102.66107				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	101.72880				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	101.72887				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.85135				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>
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.42517				0.00	0	0
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB08 On 30/09/2020 Spot Bond					0.00000	102.30528				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	101.03646				0.00	0	0
<b>Total BAYB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.91395				0.00	0	0
<b>Total BAYB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.92838				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>
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.92838				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>
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.92838				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>
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.94402				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>
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.92907				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>
BAYB18 On 30/09/2022 Spot Bond					0.00000	103.65199				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>
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.92907				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYD1I 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>
BAYD2I 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>
BAYD3I 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>
BAYD4I 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>
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	101.20182				0.00	0	0
<b>Total BC126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ15 On 09/11/2020 Spot Bond					0.00000	101.67593				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	101.19738				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			9.37500	9.37500	9.37500	93.16200				0.00	0	0
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD302L On 18/04/2028 Spot Bond			100.00000	8.37042	100.00000	8.35189				0.00	0	0
<b>Total BD302U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD302U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BDX211 On 05/08/2033 Spot Bond					0.00000	101.92173				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BDX31 On 05/03/2023 Spot Bond					0.00000	101.87728			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>
BDX32 On 01/04/2022 Spot Bond					0.00000	100.61983			0.00	0	0
<b>Total BDX32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BDX32</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			8.14500	102.63636	8.14500	102.61411			0.00	0	0
<b>Total BGL05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL06 On 04/09/2020 Spot Bond					0.00000	102.42190			0.00	0	0
<b>Total BGL06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL07 On 03/09/2022 Spot Bond			8.44500	108.70678	8.44500	108.68235			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	101.62517			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			8.14500	102.10017	8.14500	102.07817			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	104.71420			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			8.34500	109.78627	8.34500	109.76162			0.00	0	0
<b>Total BGL11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL12 On 20/08/2021 Spot Bond					0.00000	105.36606			0.00	0	0
<b>Total BGL12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL13 On 20/08/2021 Spot Bond			7.82500	106.87395	7.82500	106.85142			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL14 On 03/11/2021 Spot Bond					0.00000	103.06031				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	105.14446				0.00	0	0
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL16 On 25/05/2022 Spot Bond					0.00000	101.82128				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	102.19032				0.00	0	100,000,000
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
BGL18 On 30/09/2022 Spot Bond					0.00000	103.33612				0.00	0	0
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL19 On 29/09/2024 Spot Bond					0.00000	99.51507				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	105.15835				0.00	0	500,000,000
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
BID07 On 30/06/2020 Spot Bond					0.00000	100.82029				0.00	0	0
<b>Total BID07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID08 On 30/06/2022 Spot Bond					0.00000	101.18766				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	101.62214				0.00	0	0
<b>Total BID09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID10 On 15/11/2023 Spot Bond					0.00000	101.56342				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			7.18500	111.70206	7.18500	111.68040				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BID12 On 14/06/2022 Spot Bond					0.00000	101.15067				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	101.10191				0.00	0	0
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID14 On 28/10/2022 Spot Bond					0.00000	99.74121				0.00	1,000,000,000	500,000,000
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For BID14</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
BID15 On 28/10/2024 Spot Bond					0.00000	96.99052				0.00	0	0
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.86699				0.00	0	0
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BNPP0.On 12/10/2028 Spot Bond					0.00000	100.42393				0.00	0	0
<b>Total BNPP02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BNPP02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BNPP0.On 21/02/2023 Spot Bond					0.00000	101.70326				0.00	0	0
<b>Total BNPP04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BNPP04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BNPP0.On 05/01/2025 Spot Bond					0.00000	100.62572				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>
BNPP0.On 03/01/2025 Spot Bond					0.00000	57.00000				0.00	0	0
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0.On 15/09/2020 Spot Bond					0.00000	101.03576				0.00	0	10,640,000,000
<b>Total BPPF04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,640,000,000</b>
<b>Total For BPPF04</b>										<b>0.00</b>	<b>0</b>	<b>10,640,000,000</b>
BPPF0.On 22/03/2021 Spot Bond					0.00000	100.74693				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	100.11990				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.03738				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>
BPPF16: On 23/07/2020 Spot Bond					0.00000	100.00001				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>
BPPF18: On 19/11/2020 Spot Bond					0.00000	101.46881				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>
BPPF19: On 19/11/2022 Spot Bond					0.00000	101.52918				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>
BPPF20: On 19/11/2024 Spot Bond					0.00000	101.53855				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>
BPPF21: On 26/02/2023 Spot Bond					0.00000	101.38934				0.00	0	0
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2A1U: 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>
BS2A2U: 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>
BS2B1U: 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>
BS2C1U: 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>
BWZ21: On 27/03/2021 Spot Bond					0.00000	100.76847				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>
BWZJ21: On 10/11/2021 Spot Bond					0.00000	101.87499				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX161L On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX161U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX161U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX162L On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX162U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX162U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX163U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX163U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX164U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX164U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BYA68U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BYA68U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BYB10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BYB10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL22 On 06/05/2020 Spot Bond			6.76000	104.01882	6.76000	103.99961				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	102.77174				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			6.84500	109.36769	6.84500	109.34747			301,864,500,000,000.00	44,100,000,000	17,640,000,000	
<b>Total CBL26 SPOT</b>									<b>1,864,500,000,000.00</b>	<b>44,100,000,000</b>	<b>17,640,000,000</b>	
<b>Total For CBL26</b>									<b>1,864,500,000,000.00</b>	<b>44,100,000,000</b>	<b>17,640,000,000</b>	
CBL27 On 12/05/2020 Spot Bond					0.00000	101.83366				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	100.62636				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL29 On 30/04/2024 Spot Bond					0.00000	100.33491			0.00	0	0
<b>Total CBL29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CCT01 On 23/06/2023 Spot Bond			8.77000	114.49895	8.77000	114.47210			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			10.35000	108.39241	10.35000	108.36253		12,420,000,000,000.00	1,200,000,000	300,000,000	
<b>Total CCT02 SPOT</b>								<b>12,420,000,000,000.00</b>	<b>1,200,000,000</b>	<b>300,000,000</b>	
<b>Total For CCT02</b>								<b>12,420,000,000,000.00</b>	<b>1,200,000,000</b>	<b>300,000,000</b>	
CCT03 On 15/03/2025 Spot Bond			10.14000	105.04810	10.14000	105.01987			0.00	0	0
<b>Total CCT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CCT04 On 17/07/2027 Spot Bond			11.15000	97.92526	11.15000	97.89606			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	104.94000	10.00000	104.91260			0.00	0	0
<b>Total CGR14/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR21 On 12/10/2020 Spot Bond					0.00000	100.92541			0.00	0	0
<b>Total CGR21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR24 On 08/02/2021 Spot Bond					0.00000	103.19916			0.00	0	0
<b>Total CGR24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR29 On 08/02/2021 Spot Bond					0.00000	102.72640			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	100.04353			0.00	0	0
<b>Total CGR32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR33 On 22/09/2020 Spot Bond					0.00000	100.96404			0.00	0	0
<b>Total CGR33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR38 On 13/02/2021 Spot Bond					0.00000	102.13596			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CGR39U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR39U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CGR40U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR40U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR41 On 25/06/2021 Spot Bond					0.00000	100.94198			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	99.73843			0.00	0	0
<b>Total CGR42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR42</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR43 On 08/02/2022 Spot Bond					0.00000	102.18782			0.00	0	0
<b>Total CGR43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR44 On 05/04/2022 Spot Bond					0.00000	100.64659			0.00	0	0
<b>Total CGR44 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR44</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR45 On 30/10/2021 Spot Bond					0.00000	99.85281			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>
CGR46 On 28/02/2023 Spot Bond					0.00000	101.76611			0.00	0	0
<b>Total CGR46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR47 On 28/02/2025 Spot Bond					0.00000	101.84786			0.00	0	0
<b>Total CGR47 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR47</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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
CL572L On 29/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CL572U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL572U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CL573L On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CL573U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL573U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CL574L On 10/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CL574U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL574U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CL575L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CL575U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL575U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CL576L On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CL576U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL576U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CLA4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CLA5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CLA6U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA6U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CLB1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLB1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CLC2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLC2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	103.10915			0.00	0	0
<b>Total CLN184 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN184</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN193 On 29/08/2021 Spot Bond			3.14000	155.40561	3.14000	155.30134			0.00	0	0
<b>Total CLN193 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN198 On 13/09/2021 Spot Bond			3.45000	3.45000	3.45000	154.03774			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	104.94000	10.00000	104.91300			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	104.94000	10.00000	104.91300			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	104.94000	10.00000	104.91300			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	11.00000			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>
CLN315 On 20/03/2023 Spot Bond			9.55500	102.20686	9.55500	102.18094			0.00	0	0
<b>Total CLN315 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN315</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN317 On 20/03/2023 Spot Bond					0.00000	100.96571			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>
CLN345 On 20/12/2023 Spot Bond					0.00000	100.32485			0.00	0	0
<b>Total CLN345 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN345</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN362 On 20/03/2024 Spot Bond			8.21500	108.65449	8.21500	108.63072			0.00	0	0
<b>Total CLN362 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN362</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN365 On 20/03/2024 Spot Bond			10.35500	109.46852	10.35500	109.43850			0.00	0	0
<b>Total CLN365 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN365</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN366 On 06/08/2023 Spot Bond					0.00000	102.30272			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>
CLN370 On 26/07/2022 Spot Bond					0.00000	99.90981			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>
CLN371 On 20/03/2024 Spot Bond					0.00000	108.18994			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>
CLN376 On 20/03/2021 Spot Bond			7.04000	103.37482	7.04000	103.35538			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>
CLN379 On 20/03/2024 Spot Bond			10.98000	99.64542	10.98000	99.61648			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>
CLN380 On 20/09/2024 Spot Bond			11.00000	101.02364	11.00000	100.99425			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>
CLN382 On 20/03/2021 Spot Bond					0.00000	99.83656			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>
CLN384 On 20/09/2024 Spot Bond			10.14500	107.70422	10.14500	107.67526			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>
CLN385 On 20/09/2024 Spot Bond					0.00000	101.03490			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	100.86276			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	99.90229			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN394 On 20/09/2022 Spot Bond					0.00000	100.86745				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>
CLN397 On 20/06/2020 Spot Bond					0.00000	101.18778				0.00	0	0
<b>Total CLN397 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN397</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN398 On 14/11/2022 Spot Bond					0.00000	101.77417				0.00	0	0
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN399 On 14/11/2022 Spot Bond					0.00000	101.76477				0.00	0	0
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN400 On 20/06/2020 Spot Bond					0.00000	100.86736				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	96.63031				0.00	0	0
<b>Total CLN406 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN406</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN407 On 20/06/2020 Spot Bond					0.00000	100.87194				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	97.91871				0.00	0	0
<b>Total CLN409 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN409</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN410 On 20/09/2020 Spot Bond					0.00000	99.73978				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	101.08046				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	100.21853				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	101.23613				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN414 On 20/09/2020 Spot Bond					0.00000	100.99099				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	100.03439				0.00	0	0
<b>Total CLN416 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN416</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN416 On 23/09/2020 Spot Bond					0.00000	100.92458				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>
CLN417 On 20/12/2020 Spot Bond					0.00000	101.03674				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	100.17448				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	99.86971				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	78.16700				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	100.47400				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>
CLN424 On 20/12/2020 Spot Bond					0.00000	100.24600				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	101.64380				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	100.64400				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>
CLN427 On 20/12/2020 Spot Bond					0.00000	101.22832				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN43( On 20/12/2020 Spot Bond					0.00000	153.65000				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>
CLN43( On 20/12/2020 Spot Bond					0.00000	101.67400				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>
CLN43( On 20/12/2020 Spot Bond					0.00000	101.02300				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>
CLN43( On 20/12/2020 Spot Bond					0.00000	69.17400				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>
CLN43( On 20/12/2020 Spot Bond					0.00000	154.65000				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>
CLN43( On 20/12/2020 Spot Bond					0.00000	100.94985				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>
CLN43( On 20/12/2020 Spot Bond					0.00000	100.90864				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>
CLN43( On 03/02/2021 Spot Bond					0.00000	102.43034				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>
CLN44( On 20/03/2021 Spot Bond					0.00000	156.41000				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			6.94000	109.24241	6.94000	109.22194				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			3.45000	161.86579	3.45000	161.83638				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			7.10000	117.69889	7.10000	117.66602				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN454 On 31/01/2025 Spot Bond			7.34000	116.47395	7.34000	116.44067				0.00	0	0
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN455 On 20/12/2021 Spot Bond					0.00000	101.06616				0.00	0	0
<b>Total CLN455 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN455</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN456 On 17/11/2021 Spot Bond					0.00000	101.73027				0.00	0	0
<b>Total CLN456 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN456</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN457 On 29/11/2021 Spot Bond					0.00000	102.05367				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>
CLN458 On 29/11/2021 Spot Bond					0.00000	102.34342				0.00	0	0
<b>Total CLN458 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN458</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN460 On 15/02/2022 Spot Bond					0.00000	104.01429				0.00	0	0
<b>Total CLN460 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN460</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN461 On 16/02/2022 Spot Bond			8.21000	106.73404	8.21000	106.71045				0.00	0	0
<b>Total CLN461 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN461</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN462 On 13/03/2022 Spot Bond			7.64500	105.27355	7.64500	105.25209				0.00	0	0
<b>Total CLN462 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN462</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN464 On 14/03/2022 Spot Bond					0.00000	101.17876				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>
CLN465 On 28/03/2022 Spot Bond					0.00000	100.72900				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>
CLN468 On 28/03/2022 Spot Bond					0.00000	101.51786				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 19/11/2022 Spot Bond					0.00000	101.83080				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	101.83080				0.00	0	0
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN475 On 23/06/2021 Spot Bond					0.00000	101.68971				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	100.95897				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	37.85087	100.00000	37.76664				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	101.69832				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	102.74219				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	102.51954				0.00	0	0
<b>Total CLN484 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN484</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN485 On 02/12/2021 Spot Bond			7.14000	107.54835	7.14000	107.52774				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	101.29832				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			10.64500	106.82604	10.64500	108.43911				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			7.44500	105.65483	7.44500	105.63361				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>
CLN490 On 28/03/2022 Spot Bond					0.00000	101.51505				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN49: On 20/06/2022 Spot Bond					0.00000	100.95827				0.00	0	0
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN49: On 29/08/2020 Spot Bond					0.00000	101.42739				0.00	0	0
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN49: On 04/09/2024 Spot Bond			7.84500	109.46223	7.84500	109.43935				0.00	0	0
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN49: On 04/09/2024 Spot Bond					0.00000	103.56823				0.00	0	0
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN49: On 08/06/2022 Spot Bond					0.00000	103.27529				0.00	0	0
<b>Total CLN498 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN498</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN49: On 20/05/2021 Spot Bond					0.00000	101.63948				0.00	0	0
<b>Total CLN499 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN499</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN50: On 10/10/2020 Spot Bond					0.00000	100.39446				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	100.41568				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	100.42395				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	100.42395				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	99.98393				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	101.32605				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN51( On 11/10/2020 Spot Bond					0.00000	100.41202				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	94.70774				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	101.06212	9.96000	101.03543				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	99.84000	10.01000	99.81337				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	101.61646				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>
CLN51( On 30/06/2022 Spot Bond			9.60000	103.01646	9.60000	103.58768				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>
CLN52( On 12/03/2023 Spot Bond					0.00000	101.21609				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>
CLN52( On 17/09/2020 Spot Bond					0.00000	101.07711				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>
CLN52( On 27/02/2023 Spot Bond					0.00000	101.46546				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>
CLN52( On 13/05/2021 Spot Bond					0.00000	101.75516				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>
CLN52( On 09/09/2022 Spot Bond			9.20000	101.13068	9.20000	101.10597				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>
CLN52( On 24/04/2021 Spot Bond					0.00000	99.98382				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN526 On 26/04/2023 Spot Bond					0.00000	100.59070			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	103.51403			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	103.01464			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	103.12616			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	101.17417			0.00	0	0
<b>Total CLN530 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN530</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN531 On 12/03/2023 Spot Bond					0.00000	101.21609			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>
CLN533 On 20/06/2023 Spot Bond					0.00000	100.91338			0.00	0	0
<b>Total CLN533 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN533</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN534 On 18/07/2025 Spot Bond					0.00000	100.01900			0.00	0	0
<b>Total CLN534 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN534</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN535 On 18/07/2025 Spot Bond			10.60000	10.60000	10.60000	101.71112			0.00	0	0
<b>Total CLN535 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN535</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN536 On 18/07/2023 Spot Bond					0.00000	98.25522			0.00	0	0
<b>Total CLN536 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN536</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN537 On 25/10/2023 Spot Bond					0.00000	99.91652			0.00	0	0
<b>Total CLN537 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN537</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN538 On 16/08/2023 Spot Bond					0.00000	101.77535			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>



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 17/01/2024 Spot Bond					0.00000	100.12725				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	97.60500				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	101.50244				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>
CLN54( On 07/06/2023 Spot Bond					0.00000	106.90500				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 17/01/2024 Spot Bond					0.00000	100.12484				0.00	0	0
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54( On 21/08/2026 Spot Bond			10.07000	101.47660	10.07000	101.44922				0.00	0	0
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54( On 29/03/2025 Spot Bond			10.12000	100.50611	10.12000	100.47915				0.00	0	0
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54( On 12/11/2025 Spot Bond			10.21000	104.35832	10.21000	104.32979				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			5.13000	5.13000	5.13000	104.26890				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	266.20238				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			5.13000	5.13000	5.13000	104.26800				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 20/03/2024 Spot Bond					0.00000	98.81318				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	99.07060				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	101.82759				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	101.73603				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	101.76369				0.00	0	100,000,000
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
CLN558 On 24/11/2024 Spot Bond					0.00000	101.57704				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	100.13930				0.00	8,000,000,000	0
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>8,000,000,000</b>	<b>0</b>
<b>Total For CLN559</b>										<b>0.00</b>	<b>8,000,000,000</b>	<b>0</b>
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	148.49400				0.00	0	0
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN561 On 11/02/2026 Spot Bond					0.00000	101.83097				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	102.99653	10.16000	104.53783				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			10.07000	101.72205	10.07000	104.91370				0.00	0	0
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN564 On 08/02/2024 Spot Bond					0.00000	101.81952				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	101.52629				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	101.56479				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	101.40548				0.00	0	0
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN568 On 11/02/2024 Spot Bond					0.00000	101.76222				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	101.89253				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	102.53880				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			10.30000	99.98809	10.30000	103.12930				0.00	0	0
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN572 On 12/11/2025 Spot Bond					0.00000	101.82179				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	102.28742				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	101.76811				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	101.13760				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	106.09465				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	100.96824				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	100.01675				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	100.65076				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	100.44279				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	101.81531				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	101.45024				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	101.25700				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	100.01241				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	101.42780				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	101.90208				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	101.28152				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	101.08127				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	101.10048				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	101.24372			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	103.25628			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			5.32000	121.85477	5.32000	100.22800			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	101.56103			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	101.33724			0.00	0	0
<b>Total CLN594 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN594</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN59 On 27/06/2022 Spot Bond					0.00000	100.74824			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	101.56103			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	104.12587			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	100.63112			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	101.21962			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	101.10048			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	101.10048			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	101.35946				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	101.85103				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	101.79389				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	101.70576				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	100.44255				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	100.11275				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	101.52953				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	104.50382	9.32000	104.47782				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	99.99988				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	100.44137				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	101.28271				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	101.49750				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	101.45014				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	100.64346				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	101.01861				0.00	0	0
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN617 On 20/12/2024 Spot Bond					0.00000	100.90866				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	100.94539				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	101.42777				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	99.92070				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	99.92102				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	99.92645				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	101.04593				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	99.91511				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			7.48500	105.91135	7.48500	105.88997			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	101.79281			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	102.16942			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			12.71500	79.54111	12.71500	79.51417			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	101.53985			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			10.77000	96.62360	10.77000	96.59575			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	101.78759			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	101.53568			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	100.56223			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	101.79554			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	101.88675			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	101.55157			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	101.78237			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	101.72140			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	101.67672			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	101.88675			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>
CLN643 On 17/10/2023 Spot Bond					0.00000	100.10117			0.00	0	0
<b>Total CLN643 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN643</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN644 On 21/11/2024 Spot Bond					0.00000	101.55663			0.00	0	0
<b>Total CLN644 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN644</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN645 On 18/12/2024 Spot Bond					0.00000	101.08979			0.00	0	0
<b>Total CLN645 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN645</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN646 On 29/01/2022 Spot Bond					0.00000	101.81900			0.00	0	0
<b>Total CLN646 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN646</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN647 On 18/12/2024 Spot Bond					0.00000	101.09076			0.00	0	0
<b>Total CLN647 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN647</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN648 On 19/08/2025 Spot Bond					0.00000	101.78237			0.00	0	0
<b>Total CLN648 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN648</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN649 On 31/05/2026 Spot Bond					0.00000	101.47243			0.00	0	0
<b>Total CLN649 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN649</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN650 On 19/08/2025 Spot Bond					0.00000	101.83338			0.00	0	0
<b>Total CLN650 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN650</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN65 On 19/11/2022 Spot Bond					0.00000	101.57788				0.00	0	0
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN65 On 19/08/2025 Spot Bond					0.00000	101.60020				0.00	0	0
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN65 On 18/02/2021 Spot Bond					0.00000	101.28823				0.00	0	0
<b>Total CLN653 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN653</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN65 On 02/04/2026 Spot Bond					0.00000	100.70424				0.00	0	0
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN65 On 22/03/2030 Spot Bond					0.00000	101.43621				0.00	0	0
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN65 On 20/06/2025 Spot Bond					0.00000	101.29655				0.00	0	0
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN65 On 13/10/2026 Spot Bond					0.00000	100.45938				0.00	0	0
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN65 On 20/06/2025 Spot Bond					0.00000	101.16351				0.00	0	0
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN65 On 20/06/2023 Spot Bond					0.00000	100.76682				0.00	0	0
<b>Total CLN659 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN659</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN66 On 20/12/2023 Spot Bond					0.00000	100.78355				0.00	0	0
<b>Total CLN660 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN660</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN66 On 20/06/2023 Spot Bond					0.00000	100.76682				0.00	0	0
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN66 On 20/12/2023 Spot Bond					0.00000	100.80724				0.00	0	0
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN66 On 20/12/2024 Spot Bond					0.00000	66.67300				0.00	0	0
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN66 On 20/12/2023 Spot Bond					0.00000	81.92900				0.00	0	0
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN66 On 27/02/2023 Spot Bond					0.00000	100.12845				0.00	0	0
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN81 On 18/04/2028 Spot Bond			9.37500	93.18532	9.37500	93.16200				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>
CLNF1 On 20/06/2020 Spot Bond					0.00000	100.87653				0.00	0	0
<b>Total CLNF15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1 On 17/08/2021 Spot Bond					0.00000	101.71686				0.00	0	0
<b>Total CLNF16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COJ05 On 05/06/2023 Spot Bond			9.24500	112.53291	9.24500	112.50512				0.00	0	0
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COJ07 On 23/03/2021 Spot Bond			7.13000	104.09593	7.13000	104.07611				0.00	0	0
<b>Total COJ07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COJ08 On 22/06/2026 Spot Bond			10.42000	108.46965	10.42000	108.43955				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			7.62500	112.69317	7.62500	112.67013				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			8.28000	102.64231	8.28000	102.61956				0.00	0	0
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COT02 On 03/04/2028 Spot Bond			11.63000	93.28469	11.63000	93.25588				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
COT03 On 05/06/2028 Spot Bond			11.72000	91.98955	11.72000	91.96093				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			10.54500	10.54500	10.54500	105.14026				0.00	0	0
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CS002 On 17/12/2020 Spot Bond					0.00000	101.08111				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	101.29068				0.00	0	0
<b>Total CS003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CS003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CSA04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CSA04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CSA05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CSA05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CSD04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CSD04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CSD05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CSD05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 21/09/2021 Spot Bond					0.00000	100.82225				0.00	0	0
<b>Total DENG85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 28/09/2021 Spot Bond					0.00000	100.97494				0.00	0	0
<b>Total DENG87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 28/09/2023 Spot Bond					0.00000	101.79446				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	101.08156				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DENG9 On 11/09/2020 Spot Bond					0.00000	101.21998				0.00	0	0
<b>Total DENG92 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG92</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG9 On 23/09/2020 Spot Bond					0.00000	100.77682				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	100.74668				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	101.22000				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	99.88614				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	99.86228				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>
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total DNG95U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DNG95U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total DNG96U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DNG96U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL01 On 20/12/2021 Spot Bond					0.00000	101.59644				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	101.53644				0.00	0	0
<b>Total DSY01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DSY02 On 21/11/2024 Spot Bond					0.00000	100.43317				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>
DSY02 On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total DSY02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DSY03 On 21/11/2024 Spot Bond			10.52000	10.52000	10.52000	104.19422			0.00	0	500,000,000
<b>Total DSY03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For DSY03</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
DSY03U On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total DSY03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DSY04 On 21/08/2026 Spot Bond					0.00000	101.81749			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>
DSY05U On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total DSY05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DSY06U On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total DSY06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV2021 On 18/06/2021 Spot Bond			7.37500	104.93449	7.37500	104.91374			0.00	0	200,000,000
<b>Total DV2021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For DV2021</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
DV23 On 27/02/2023 Spot Bond			7.39500	108.11810	7.39500	108.09654		326,450,796,000.00		44,144,800	1,762,072,400
<b>Total DV23 SPOT</b>								<b>326,450,796,000.00</b>		<b>44,144,800</b>	<b>1,762,072,400</b>
<b>Total For DV23</b>								<b>326,450,796,000.00</b>		<b>44,144,800</b>	<b>1,762,072,400</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	20.32508	100.00000	20.27986			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	20.32508	100.00000	20.27986			0.00	0	0
<b>Total DV23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV23/R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV24 On 18/02/2024 Spot Bond			7.31500	109.52694	7.31500	109.50534			0.00	0	0
<b>Total DV24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	101.73054	9.69000	101.70411			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.73054	9.69000	101.70411			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			12.57500	88.82808	12.57500	88.79832			0.00	0	500,000,000
<b>Total DV29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For DV29</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
DV29/R On 18/02/2029 Spot Bond			10.10000	101.80263	10.10000	101.77508			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.80263	10.10000	101.77508			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.03041				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>
DVF20 On 31/08/2020 Spot Bond					0.00000	101.38243				0.00	0	0
<b>Total DVF20C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20 On 23/10/2020 Spot Bond					0.00000	100.10312				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	101.43791				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	100.57413				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>
DVF22 On 29/08/2022 Spot Bond					0.00000	101.38979				0.00	0	0
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF22 On 24/10/2022 Spot Bond					0.00000	100.30776				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	98.48235				0.00	0	800,000,000
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
DVF25 On 02/04/2024 Spot Bond					0.00000	100.94837				0.00	0	0
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF26 On 02/04/2026 Spot Bond					0.00000	101.28144				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	98.96234				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.33827				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	101.40537				0.00	0	0
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.92189				0.00	0	25,000,000,000
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000,000</b>
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000,000</b>
DVFB2 On 31/01/2023 Spot Bond					0.00000	99.89549				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	99.89260				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	99.88991				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>
E170/R On 01/08/2020 Spot Bond			100.00000	83.97360	100.00000	83.79301				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			5.30000	105.23718	5.30000	105.22212				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			6.03000	112.06973	6.03000	112.05145				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>
ECN22 On 14/03/2022 Spot Bond			6.85000	106.12888	6.85000	106.10945				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			7.75500	108.34121	7.75500	108.31881				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			5.21500	99.79999	5.21500	99.77728				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ECN32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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			4.96000	89.54976	4.96000	89.52984			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	128.76713	2.25000	128.74791			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			4.94000	125.86899	4.94000	125.84106			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			4.88000	113.61799	4.88000	113.59297			0.00	0	0
<b>Total EL29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL30 On 29/07/2030 Spot Bond			4.79000	111.33277	4.79000	111.30854			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			4.87500	102.31599	4.87500	102.29356			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			4.93000	91.43440	4.93000	91.41414			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	128.76713	2.25000	128.74791			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	131.57260			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	129.48635			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	115.25860			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	113.42950			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>
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total ELN005 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ELN005</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EMM01 On 28/07/2020 Spot Bond			6.97000	103.40413	6.97000	103.38475			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			6.82500	104.53981	6.82500	104.52075			0.00	0	0
<b>Total EMM02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EMM03 On 04/05/2024 Spot Bond			10.97000	96.79993	10.97000	101.78034			0.00	0	500,000,000
<b>Total EMM03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For EMM03</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
EMM04 On 16/05/2028 Spot Bond			12.12500	12.12500	12.12500	95.26269			0.00	0	500,000,000
<b>Total EMM04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For EMM04</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
EMM05 On 17/04/2029 Spot Bond			12.44500	12.44500	12.44500	94.33454		4,166,586,000,000.00	334,800,000	1,185,266,600	
<b>Total EMM05 SPOT</b>								<b>4,166,586,000,000.00</b>	<b>334,800,000</b>	<b>1,185,266,600</b>	
<b>Total For EMM05</b>								<b>4,166,586,000,000.00</b>	<b>334,800,000</b>	<b>1,185,266,600</b>	
EMM06 On 23/06/2025 Spot Bond			10.87000	10.87000	10.87000	102.05223		0.00	0	0	
<b>Total EMM06 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EMM06</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
EMM07 On 10/07/2027 Spot Bond			10.72000	10.72000	10.72000	102.34818		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>	
EMM07P On 17/07/2032 Spot Bond			12.50000	12.50000	12.50000	82.13342		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	101.24722		0.00	0	0	
<b>Total ENX01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ENX01</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ENX01 On 23/04/2021 Spot Bond					0.00000	101.21282		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.33826				0.00	0	0
<b>Total ENX02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ENX03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX04 On 01/05/2020 Spot Bond					0.00000	101.23059				0.00	0	0
<b>Total ENX04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX05 On 01/05/2020 Spot Bond					0.00000	102.00738				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	101.15373				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	101.37356				0.00	0	0
<b>Total EPF007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF011 On 12/06/2020 Spot Bond					0.00000	101.31292				0.00	0	0
<b>Total EPF011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF012 On 06/11/2020 Spot Bond					0.00000	102.15190				0.00	0	0
<b>Total EPF012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF014 On 28/05/2021 Spot Bond					0.00000	101.83841				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	101.38653				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	101.21568				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	101.23395				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
EPF017 On 13/12/2025 Spot Bond					0.00000	101.17649				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>
EPF018 On 12/09/2022 Spot Bond					0.00000	101.17636				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>
EPF019 On 07/11/2022 Spot Bond					0.00000	101.78152				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>
EPF020 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>
EPF04U 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>
EPF05U 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>
EPF08U 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>
EPF09U 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>
EPF10U 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>
EPF11U 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>
EPF12U 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>
EPF13U On 07/11/2020 Spot Bond					0.00000	101.67770				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
EPFC45 On 12/03/2021 Spot Bond					0.00000	101.30450				0.00	0	0
<b>Total EPFC46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS10 On 28/07/2022 Spot Bond					0.00000	101.35551				0.00	0	0
<b>Total EQS10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EQS11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQT007 On 03/06/2022 Spot Bond					0.00000	101.34259				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>
EQT003 On 03/06/2024 Spot Bond					0.00000	101.36326				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>
EQT004 On 16/04/2025 Spot Bond					0.00000	100.12048				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>
EQT021 On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EQT02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQT02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/05/2022 Spot Bond					0.00000	101.64054				0.00	0	0
<b>Total ERS3B6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/08/2022 Spot Bond					0.00000	101.59556				0.00	0	0
<b>Total ERS3B7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/05/2022 Spot Bond					0.00000	101.71243				0.00	0	0
<b>Total ERS3C6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/08/2022 Spot Bond					0.00000	101.60455				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	104.94000	10.00000	104.91300				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ERSA12/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.82587			0.00	0	0
<b>Total ERSA21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.59556			0.00	0	0
<b>Total ERSA24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.64948			0.00	0	0
<b>Total ERSA25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/05/2022 Spot Bond					0.00000	101.58122			0.00	0	0
<b>Total ERSA26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.55961			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			7.13500	109.49795	7.13500	109.47687		677,977,689,000.00	95,021,400	1,847,030,700	
<b>Total ES23 SPOT</b>								<b>677,977,689,000.00</b>	<b>95,021,400</b>	<b>1,847,030,700</b>	
<b>Total For ES23</b>								<b>677,977,689,000.00</b>	<b>95,021,400</b>	<b>1,847,030,700</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.44204	10.00000	102.41459		0.00	0	0	
<b>Total ES23/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES23/R2023</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			10.01000	90.96288	10.01000	90.93861		91,655,674,110,000.00	9,156,411,000	37,740,620,700	
<b>Total ES26 SPOT</b>								<b>91,655,674,110,000.00</b>	<b>9,156,411,000</b>	<b>37,740,620,700</b>	
<b>Total For ES26</b>								<b>91,655,674,110,000.00</b>	<b>9,156,411,000</b>	<b>37,740,620,700</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.46391	7.85000	100.44277		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			12.22500	70.03574	12.14500	70.41415		2,006,983,140,000.00	164,170,400	6,952,085,200	
<b>Total ES33 SPOT</b>								<b>2,006,983,140,000.00</b>	<b>164,170,400</b>	<b>6,952,085,200</b>	
<b>Total For ES33</b>								<b>2,006,983,140,000.00</b>	<b>164,170,400</b>	<b>6,952,085,200</b>	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.80352	7.50000	100.78335		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			12.35000	71.03526	12.35000	71.01200		13,569,026,510,000.00	1,098,706,600	9,099,353,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ES42 SPOT</b>									<b>13,569,026,510,000.00</b>	<b>1,098,706,600</b>	<b>9,099,353,300</b>
<b>Total For ES42</b>									<b>13,569,026,510,000.00</b>	<b>1,098,706,600</b>	<b>9,099,353,300</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	99.97726	8.50000	99.95452			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	100.06972			0.00	0	0
<b>Total ESFR03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ESFR03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EXX04 On 13/06/2022 Spot Bond					0.00000	101.16012			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	100.29997			0.00	0	25,000,000
<b>Total EXX05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>25,000,000</b>
<b>Total For EXX05</b>									<b>0.00</b>	<b>0</b>	<b>25,000,000</b>
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.87658			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	13.14379	100.00000	13.11123			0.00	0	0
<b>Total FFA1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FFA1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FFB1U On 20/11/2026 Spot Bond			100.00000	21.32768	100.00000	21.27487			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FIF05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.71696				0.00	0	0
<b>Total FIFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.20234				0.00	0	0
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.57074				0.00	0	0
<b>Total FIFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.60842				0.00	0	0
<b>Total FIFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.65333				0.00	0	0
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.90092				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	101.30112				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FIFC35 On 11/02/2021 Spot Bond					0.00000	101.64453				0.00	0	0
<b>Total FIFC35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FMLA11 On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FMLA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FMLA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNTI10 On 29/05/2020 Spot Bond					0.00000	103.12641				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	102.27782				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			7.19500	7.19500	7.19500	106.83208				0.00	0	0
<b>Total FRB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB16 On 08/07/2020 Spot Bond					0.00000	101.04358				0.00	0	0
<b>Total FRB16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB17 On 08/01/2022 Spot Bond					0.00000	103.65936				0.00	0	100,000,000
<b>Total FRB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For FRB17</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</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	102.70012				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>
FRB19 On 14/04/2021 Spot Bond			8.34500	103.99493	8.34500	103.97170				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FRB19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB20 On 15/04/2021 Spot Bond					0.00000	102.26336			0.00	0	0
<b>Total FRB20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB21 On 24/11/2021 Spot Bond					0.00000	105.31313			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	101.93397			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	100.16560			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	99.21082			0.00	4,000,000,000	4,000,000,000
<b>Total FRB24 SPOT</b>									<b>0.00</b>	<b>4,000,000,000</b>	<b>4,000,000,000</b>
<b>Total For FRB24</b>									<b>0.00</b>	<b>4,000,000,000</b>	<b>4,000,000,000</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	97.47229			0.00	0	2,759,000,000
<b>Total FRB25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,759,000,000</b>
<b>Total For FRB25</b>									<b>0.00</b>	<b>0</b>	<b>2,759,000,000</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	97.11427			0.00	0	1,000,000,000
<b>Total FRB26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For FRB26</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
FRB27 On 03/06/2026 Spot Bond			10.57000	102.27986	10.57000	102.25108			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			2.85000	163.52716	2.85000	163.50011			0.00	0	0
<b>Total FRBI22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI23 On 07/12/2023 Spot Bond			3.31000	3.31000	3.31000	303.21056			0.00	0	0
<b>Total FRBI23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI25 On 31/01/2025 Spot Bond			4.65000	4.65000	4.65000	131.05842			0.00	0	0
<b>Total FRBI25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI28 On 31/03/2028 Spot Bond			4.80000	173.13582	4.80000	173.09822		1,843,200,000,000.00		384,000,000	96,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FRBI28 SPOT</b>									<b>1,843,200,000,000.00</b>	<b>384,000,000</b>	<b>96,000,000</b>
<b>Total For FRBI28</b>									<b>1,843,200,000,000.00</b>	<b>384,000,000</b>	<b>96,000,000</b>
FRBI29 On 31/03/2029 Spot Bond			4.87000	4.87000	4.87000	92.35677			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			5.05500	5.05500	5.05500	200.79936			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			5.18000	86.05778	5.18000	86.03821			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			5.20000	87.48156	5.20000	87.46155			0.00	0	0
<b>Total FRBI50 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI50</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 30/11/2020 Spot Bond			5.92000	5.92000	5.92000	96.13783			0.00	0	0
<b>Total FRBZ01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 28/10/2024 Spot Bond			8.69000	8.69000	8.69000	68.18318			0.00	0	0
<b>Total FRBZ02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 10/12/2024 Spot Bond			8.80000	8.80000	8.80000	67.19459			0.00	0	0
<b>Total FRBZ03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000			0.00	0	0
<b>Total FRC107 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC107</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRC12U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC12U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16 On 31/01/2025 Spot Bond			5.50000	5.50000	5.50000	126.22343			0.00	0	0
<b>Total FRC169 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC169</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000			0.00	0	0
<b>Total FRC178 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC178</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18 On 06/08/2023 Spot Bond					0.00000	51.95899			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 25/11/2020 Spot Bond			10.00000	104.94000	10.00000	104.91300				0.00	0	0
<b>Total FRC193/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 07/10/2020 Spot Bond					0.00000	101.65169				0.00	0	0
<b>Total FRC209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/05/2020 Spot Bond					0.00000	101.85425				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			3.56000	161.56360	3.56000	161.53377				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	101.62236				0.00	0	0
<b>Total FRC225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC225</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 31/01/2022 Spot Bond			4.42000	159.22620	4.42000	159.19311				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	101.31659				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 19/10/2020 Spot Bond					0.00000	88.71252				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 19/10/2020 Spot Bond					0.00000	89.49955				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	91.48467				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 19/10/2020 Spot Bond					0.00000	100.10244				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 19/10/2020 Spot Bond					0.00000	100.10083				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	100.06939				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 19/10/2020 Spot Bond					0.00000	90.30675				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	100.06898				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	102.02176				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	101.13261				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 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	102.01748				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 08/05/2020 Spot Bond					0.00000	101.82246				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	100.39088				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC261 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC261</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC261 On 13/07/2020 Spot Bond					0.00000	100.40248				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>
FRC262 On 13/07/2020 Spot Bond					0.00000	100.47443				0.00	0	0
<b>Total FRC264 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC264</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC264 On 20/06/2021 Spot Bond					0.00000	102.70842				0.00	0	0
<b>Total FRC265 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC265</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC265 On 06/08/2023 Spot Bond					0.00000	104.65387				0.00	0	0
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC267 On 30/01/2023 Spot Bond					0.00000	102.03540				0.00	0	0
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.18384				0.00	0	0
<b>Total FRC272 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC272</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC272 On 02/05/2028 Spot Bond			9.80000	104.67965	9.80000	104.65214				0.00	0	0
<b>Total FRC274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC274 On 12/12/2020 Spot Bond					0.00000	101.17985				0.00	0	0
<b>Total FRC275 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC275</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC275 On 12/12/2020 Spot Bond					0.00000	101.18212				0.00	0	0
<b>Total FRC276 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC276</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC276 On 04/03/2021 Spot Bond					0.00000	101.31893				0.00	0	0
<b>Total FRC277 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC277</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC277 On 21/11/2022 Spot Bond					0.00000	101.56005				0.00	0	0
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC279 On 20/12/2023 Spot Bond					0.00000	100.92708				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	106.70603				0.00	0	0
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 26/01/2021 Spot Bond					0.00000	100.24806				0.00	0	0
<b>Total FRC283 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC283</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 11/11/2024 Spot Bond					0.00000	102.15468				0.00	0	0
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 20/12/2022 Spot Bond					0.00000	100.92912				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	104.87325				0.00	0	0
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 20/12/2022 Spot Bond					0.00000	100.85096				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	102.04789				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	99.90229				0.00	0	0
<b>Total FRC291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC291</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29: On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	100.80206				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	100.01092				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	100.01009				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	101.73664				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC296 On 14/05/2024 Spot Bond					0.00000	101.75544				0.00	0	0
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC297 On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	101.52624				0.00	0	0
<b>Total FRC298 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC298</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC298 On 20/06/2024 Spot Bond					0.00000	101.01856				0.00	0	623,181,800
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>623,181,800</b>
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	<b>623,181,800</b>
FRC299 On 25/04/2023 Spot Bond					0.00000	100.91513				0.00	0	0
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC300 On 30/11/2020 Spot Bond					0.00000	102.32357				0.00	0	0
<b>Total FRC301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC301 On 11/11/2024 Spot Bond					0.00000	101.99386				0.00	0	0
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC302 On 31/05/2024 Spot Bond					0.00000	101.65092				0.00	0	0
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC303 On 28/12/2020 Spot Bond					0.00000	100.63205				0.00	0	0
<b>Total FRC304 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC304</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC304 On 06/11/2023 Spot Bond					0.00000	102.09415				0.00	0	0
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC305 On 27/02/2023 Spot Bond					0.00000	101.40041				0.00	0	0
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC306 On 12/08/2020 Spot Bond					0.00000	101.57990				0.00	0	0
<b>Total FRC307 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC307</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC307 On 31/05/2024 Spot Bond					0.00000	101.86659				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC308 On 20/06/2024 Spot Bond					0.00000	100.83993				0.00	0	0
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC309 On 20/12/2024 Spot Bond					0.00000	100.91599				0.00	0	0
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC310 On 23/02/2021 Spot Bond					0.00000	100.74000				0.00	0	0
<b>Total FRC311 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC311</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC311 On 23/02/2021 Spot Bond					0.00000	98.92000				0.00	0	0
<b>Total FRC312 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC312</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC312 On 20/06/2024 Spot Bond					0.00000	100.97281				0.00	0	0
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC313 On 23/02/2021 Spot Bond					0.00000	106.71000				0.00	0	0
<b>Total FRC314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC314 On 13/10/2026 Spot Bond					0.00000	74.10026				0.00	0	0
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC315 On 15/09/2033 Spot Bond					0.00000	101.17646				0.00	0	0
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC316 On 31/07/2034 Spot Bond					0.00000	102.02989				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>
FRC317 On 20/12/2024 Spot Bond					0.00000	91.74833				0.00	0	0
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC318 On 20/12/2026 Spot Bond					0.00000	100.97270				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>
FRC319 On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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>
FRC32 On 24/10/2020 Spot Bond					0.00000	99.98309				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	101.08978				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	100.98740				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	100.92227				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	100.60853				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	100.97286				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	100.64603				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	101.43201				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	101.85876				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					0.00000	100.13858				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>
FRC33 On 02/02/2021 Spot Bond					0.00000	101.34771				0.00	0	0
<b>Total FRC331 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC331</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC33 On 02/02/2021 Spot Bond					0.00000	101.34771				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC332 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC332</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC33: On 14/05/2024 Spot Bond					0.00000	101.47915				0.00	0	0
<b>Total FRC333 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC333</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC33: On 05/03/2021 Spot Bond					0.00000	101.23505				0.00	0	0
<b>Total FRC334 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC334</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC33: On 31/05/2024 Spot Bond					0.00000	101.25536				0.00	0	0
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC33: On 13/09/2021 Spot Bond					0.00000	100.84987				0.00	0	0
<b>Total FRC336 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC336</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC33: On 25/04/2023 Spot Bond					0.00000	99.89592				0.00	0	0
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC66 On 31/01/2022 Spot Bond			4.20000	4.20000	4.20000	159.78765				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			4.14000	4.14000	4.14000	159.95030				0.00	0	0
<b>Total FRC69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC71 On 31/01/2022 Spot Bond			4.12000	4.12000	4.12000	160.00456				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>
FRD17: 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>
FRD19: 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>
FRD20: 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>
FRD23: On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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>
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>
FRD36I On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD36U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD36U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRI33 On 28/02/2033 Spot Bond			5.45000	84.59899	5.45000	84.57928				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			4.86000	102.37139	4.86000	102.34892				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	99.92765				0.00	0	0
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.89330				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	101.45216				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	101.84528				0.00	0	31,730,000,000
<b>Total FRJ22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>31,730,000,000</b>
<b>Total For FRJ22</b>										<b>0.00</b>	<b>0</b>	<b>31,730,000,000</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.95976				0.00	0	580,000,000
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.31254				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	101.08441				0.00	0	3,300,000,000
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,300,000,000</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	<b>3,300,000,000</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.20904				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	102.05699				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	99.16405				0.00	0	0
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRS011U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS011U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRS02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10( On 15/01/2024 Spot Bond			4.38800	4.38800	4.38800	108.38455				0.00	0	0
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10( On 31/01/2038 Spot Bond			4.78000	4.78000	4.78000	103.46523				0.00	0	0
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10( On 23/01/2024 Spot Bond					0.00000	100.26612				0.00	0	0
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10( On 23/01/2024 Spot Bond					0.00000	99.99995				0.00	0	0
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10( On 31/01/2038 Spot Bond			4.92000	101.54371	4.92000	101.52125				0.00	0	0
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10( On 07/12/2033 Spot Bond			4.90500	203.96908	4.90500	203.92418				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>
FRS11( On 31/01/2038 Spot Bond			5.06000	99.64384	5.06000	99.62142				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>
FRS11( On 07/12/2033 Spot Bond			4.93500	4.93500	4.93500	203.29447				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>
FRS11( On 31/01/2025 Spot Bond			5.05000	128.78614	5.05000	128.75721				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>
FRS11( On 31/01/2038 Spot Bond			3.70500	120.01017	3.70500	119.98752				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>
FRS11( On 31/01/2038 Spot Bond			5.06000	99.64384	5.06000	99.62142				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>
FRS12( On 07/12/2033 Spot Bond			5.05500	200.84441	5.05500	200.79936				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FRS120 On 07/12/2033 Spot Bond			5.10500	199.81591	5.10500	199.77086				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>
FRS121 On 31/01/2025 Spot Bond			4.58000	163.97283	4.58000	131.46597				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>
FRS122 On 07/12/2033 Spot Bond			5.13500	199.20195	5.13500	199.15686				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>
FRS123 On 31/01/2038 Spot Bond			5.06000	99.64384	5.06000	99.62142				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>
FRS124 On 31/03/2028 Spot Bond			5.45000	165.49416	5.45000	165.45535				0.00	0	0
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS126 On 31/01/2038 Spot Bond			5.81000	90.17428	5.81000	90.15217				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>
FRS127 On 31/03/2028 Spot Bond			5.34000	166.75984	5.34000	166.72121				0.00	0	0
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS129 On 31/03/2028 Spot Bond			5.40000	166.06810	5.40000	166.02938				0.00	0	0
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS131 On 07/12/2033 Spot Bond			5.64500	189.11214	5.64500	189.06678				0.00	0	0
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS132 On 31/01/2038 Spot Bond			5.74000	91.00996	5.74000	90.98783				0.00	0	0
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS134 On 31/01/2038 Spot Bond			5.06000	5.06000	5.06000	99.62142				0.00	0	0
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS135 On 31/01/2038 Spot Bond			5.06000	99.64384	5.06000	99.62142				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS136 On 31/03/2028 Spot Bond			5.21000	168.26991	5.21000	168.23152				0.00	0	0
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS137 On 07/12/2033 Spot Bond			5.41500	193.58228	5.41500	193.53705				0.00	0	0
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS138 On 31/03/2028 Spot Bond			5.34000	166.75984	5.34000	166.72121				0.00	0	0
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS142 On 31/03/2028 Spot Bond			5.34000	166.75984	5.34000	166.72121				0.00	0	0
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS143 On 31/03/2028 Spot Bond			5.63000	163.44671	5.63000	163.40757				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>
FRS145 On 31/01/2025 Spot Bond			5.35000	127.09119	5.35000	127.06161				0.00	0	0
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS146 On 31/01/2022 Spot Bond			3.26000	162.38951	3.26000	162.36083				0.00	0	0
<b>Total FRS147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS147 On 31/03/2028 Spot Bond			5.69000	162.77066	5.69000	162.73144				0.00	0	0
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS149 On 31/03/2028 Spot Bond			5.73000	162.32174	5.73000	162.28247				0.00	0	0
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS150 On 31/01/2025 Spot Bond			5.32000	127.25953	5.32000	127.23003				0.00	0	0
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS151 On 31/03/2028 Spot Bond			5.15000	168.97215	5.15000	168.93387				0.00	0	0
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS152 On 31/03/2028 Spot Bond			5.74000	5.74000	5.74000	162.17045				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS153 On 20/06/2022 Spot Bond					0.00000	17.56344				0.00	0	0
<b>Total FRS158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS158</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS158 On 06/06/2023 Spot Bond					0.00000	18.97415				0.00	0	0
<b>Total FRS159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS159 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRS15U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS15U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS15U On 06/06/2024 Spot Bond					0.00000	20.67246				0.00	0	0
<b>Total FRS160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS160</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS160 On 06/06/2025 Spot Bond					0.00000	23.79792				0.00	0	0
<b>Total FRS161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS161 On 20/06/2022 Spot Bond					0.00000	16.07804				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>
FRS162 On 06/06/2023 Spot Bond					0.00000	17.28062				0.00	0	0
<b>Total FRS163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS163 On 06/06/2024 Spot Bond					0.00000	18.71788				0.00	0	0
<b>Total FRS164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS164</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS164 On 06/06/2025 Spot Bond					0.00000	21.37639				0.00	0	0
<b>Total FRS165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS165 On 01/08/2022 Spot Bond					0.00000	14.84988				0.00	0	0
<b>Total FRS167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS167 On 01/08/2022 Spot Bond					0.00000	14.78964				0.00	0	0
<b>Total FRS168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS168 On 01/08/2021 Spot Bond					0.00000	13.54677				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FRS17(On 01/08/2022 Spot Bond					0.00000	18.88285				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>
FRS17(On 16/10/2022 Spot Bond					0.00000	100.12002				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>
FRS17(On 16/10/2024 Spot Bond					0.00000	100.13041				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>
FRS17(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>
FRS17(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>
FRS17(On 26/01/2024 Spot Bond					0.00000	17.28019				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>
FRS17(On 26/01/2024 Spot Bond					0.00000	17.28018				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>
FRS17(On 19/07/2024 Spot Bond					0.00000	19.63045				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>
FRS18(On 18/09/2023 Spot Bond					0.00000	101.09564				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>
FRS18(On 27/09/2025 Spot Bond					0.00000	100.79362				0.00	800,000,000	200,000,000
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>200,000,000</b>
<b>Total For FRS182</b>										<b>0.00</b>	<b>800,000,000</b>	<b>200,000,000</b>
FRS18(On 04/10/2021 Spot Bond					0.00000	104.32744				0.00	0	0
<b>Total FRS183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS18(On 16/11/2023 Spot Bond					0.00000	110.69814				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS184 On 23/01/2024 Spot Bond					0.00000	126.99189				0.00	0	0
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS186 On 23/01/2024 Spot Bond					0.00000	144.32951				0.00	0	0
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS187 On 23/01/2024 Spot Bond					0.00000	120.98462				0.00	0	0
<b>Total FRS188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS188 On 19/06/2026 Spot Bond					0.00000	32.40217				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>
FRS194 On 19/06/2026 Spot Bond					0.00000	52.62738				0.00	0	0
<b>Total FRS195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS195 On 05/08/2024 Spot Bond					0.00000	101.74063				0.00	0	0
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS197 On 03/08/2020 Spot Bond					0.00000	120.68085				0.00	0	0
<b>Total FRS198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS198 On 05/08/2025 Spot Bond					0.00000	101.90043				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>
FRS199 On 12/08/2025 Spot Bond					0.00000	101.77348				0.00	0	0
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS200 On 06/08/2025 Spot Bond					0.00000	101.49936				0.00	0	0
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	0
<b>Total FRS202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS202 On 11/09/2020 Spot Bond					0.00000	99.23506				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRS204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS204 On 15/03/2021 Spot Bond					0.00000	100.28847				0.00	0	0
<b>Total FRS205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS205 On 14/10/2025 Spot Bond					0.00000	100.40767				0.00	0	0
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS206 On 16/11/2020 Spot Bond					0.00000	105.94606				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>
FRS207 On 16/11/2020 Spot Bond					0.00000	120.03103				0.00	0	0
<b>Total FRS208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS208 On 18/11/2024 Spot Bond					0.00000	101.60173				0.00	0	0
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS209 On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total FRS210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS210 On 20/12/2020 Spot Bond					0.00000	203.69188				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>
FRS211 On 04/09/2020 Spot Bond					0.00000	111.92022				0.00	0	0
<b>Total FRS212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS212 On 03/09/2021 Spot Bond					0.00000	111.30475				0.00	0	0
<b>Total FRS213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS213 On 04/03/2021 Spot Bond					0.00000	99.19104				0.00	0	0
<b>Total FRS214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS214 On 20/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total FRS215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS215 On 20/02/2021 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRS216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			3.11000	3.11000	3.11000	305.17734				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>
FRS43 On 07/12/2023 Spot Bond			3.72000	3.72000	3.72000	299.22689				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			3.05000	162.97092	3.05000	162.94307				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	99.91974				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			2.75000	163.80622	2.75000	163.77955				0.00	0	0
<b>Total FRS51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS62 On 04/11/2026 Spot Bond					0.00000	101.87512				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			4.76000	95.66578	4.76000	95.64503				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			4.42500	69.15751	4.42500	100.56127				0.00	0	0
<b>Total FRS81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS85 On 31/01/2025 Spot Bond			4.47000	4.47000	4.47000	132.10930				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			4.54000	4.54000	4.54000	131.69949				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			3.91000	3.91000	3.91000	297.40245				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			6.13500	101.64154	6.13500	101.62491				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			7.22500	7.22500	7.22500	102.46900				0.00	0	0
<b>Total FRX23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRX24 On 10/12/2024 Spot Bond			8.81000	111.21783	8.81000	111.19164				0.00	0	0
<b>Total FRX24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRX25 On 26/07/2025 Spot Bond			8.87000	105.99123	8.87000	105.96595				0.00	0	0
<b>Total FRX25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRX26 On 01/10/2026 Spot Bond			9.58000	100.20700	9.58000	100.18138				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			8.96000	107.51743	8.96000	107.49183				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			9.44000	106.28486	9.44000	106.25792				0.00	0	0
<b>Total FRX28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRX30 On 31/01/2030 Spot Bond			10.83500	95.77631	10.83500	95.74854				0.00	0	0
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRX31 On 21/02/2031 Spot Bond			11.12500	91.53202	11.12500	91.50480				0.00	0	0
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRX32 On 31/03/2032 Spot Bond			10.72000	99.34515	10.72000	99.31680				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			12.63500	65.24914	12.63500	65.22730				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>
FS3A5L On 20/08/2039 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>
FS3B1L On 20/08/2039 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 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 20/08/2039 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 20/08/2039 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 20/09/2039 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 20/09/2039 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 20/09/2039 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 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4D1L On 20/09/2039 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.89140				0.00	0	0
<b>Total FS6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.76141				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	101.51596				0.00	0	0
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS6C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS6D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS6E1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6E1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS7A1 On 20/11/2022 Spot Bond					0.00000	101.42505				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	101.47307				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	101.50221				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	101.51078				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	102.78036				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	101.92574				0.00	0	0
<b>Total GBL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GBL05 On 07/11/2022 Spot Bond					0.00000	101.22524				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>
GH31U On 25/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GH31U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31U</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	103.47739				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	101.37553				0.00	0	100,000,000
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
GH5A3 On 25/11/2026 Spot Bond					0.00000	103.35091				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	103.47203				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	104.30290				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB17U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB17U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB18U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB18U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB19U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB19U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB21U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB21U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB22U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB22U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB23U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB23U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB24U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB24U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB25U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB25U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB27U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB27U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB28U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB28U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total GRB29U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB29U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB30U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB30U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB31U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB31U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB32U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB32U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB33U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB33U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB34 On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB34U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB34U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRL35 On 12/06/2029 Spot Bond			4.47000	102.36846	4.47000	102.34712				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	103.44080				0.00	0	0
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT11 On 13/05/2021 Spot Bond					0.00000	102.35474				0.00	200,000,000	100,000,000
<b>Total GRT11 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For GRT11</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
GRT12 On 24/06/2020 Spot Bond					0.00000	100.88832				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>
GRT14 On 15/09/2021 Spot Bond					0.00000	102.07520				0.00	1,000,000,000	500,000,000
<b>Total GRT14 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For GRT14</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
GRT16 On 17/10/2021 Spot Bond					0.00000	101.14109				0.00	1,000,000,000	500,000,000
<b>Total GRT16 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For GRT16</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
GRT17 On 17/10/2023 Spot Bond			7.34500	108.67053	7.34500	108.64912				0.00	0	8,517,130,000

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 GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,517,130,000</b>
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	<b>8,517,130,000</b>
GRT19 On 14/03/2022 Spot Bond					0.00000	101.63500				0.00	0	500,000,000
<b>Total GRT19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For GRT19</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
GRT20 On 03/04/2024 Spot Bond					0.00000	101.63870				0.00	0	0
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT21 On 03/04/2024 Spot Bond			10.52000	98.20958	10.52000	98.18208				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	100.11644				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	101.39151				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	101.73849				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	101.61898				0.00	0	0
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT26 On 09/03/2028 Spot Bond					0.00000	102.55594				0.00	0	0
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT27 On 28/09/2023 Spot Bond					0.00000	100.79852				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	101.15900				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	101.18274				0.00	0	0
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT30 On 10/12/2025 Spot Bond					0.00000	101.62719				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.37758				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	98.62730				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	96.89899				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	98.78349				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	99.10889				0.00	0	0
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT38 On 31/03/2026 Spot Bond					0.00000	100.64169				0.00	0	0
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT39 On 30/04/2026 Spot Bond					0.00000	99.88936				0.00	0	0
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT40 On 20/11/2022 Spot Bond					0.00000	101.49362				0.00	0	0
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT41 On 20/11/2024 Spot Bond					0.00000	101.71363				0.00	0	0
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT42 On 20/11/2026 Spot Bond					0.00000	101.55712				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>
GRT43 On 24/03/2025 Spot Bond					0.00000	100.75737				0.00	0	0
<b>Total GRT43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT44 On 24/03/2027 Spot Bond					0.00000	100.77360				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total GRT44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRX01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRX01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRX02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRX02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
H10T1 On 26/02/2023 Spot Bond					0.00000	101.35914				0.00	0	0
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H10T1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
H10T2 On 30/09/2022 Spot Bond					0.00000	100.66989				0.00	0	0
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
H6T4U On 02/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total H6T4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H6T4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
H7T6U On 02/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total H7T6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H7T6U</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>
H9T1U On 26/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total H9T1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H9T1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HC5T2 On 29/05/2020 Spot Bond					0.00000	101.28566				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	100.40224				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.40492				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	100.79719				0.00	0	0
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB09 On 29/03/2025 Spot Bond					0.00000	99.66166				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	101.22591				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	101.44700				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	101.27180				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	104.94000	10.00000	104.91300				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>
HPF11 On 31/03/2023 Spot Bond					0.00000	100.66456				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	100.64281				0.00	0	0
<b>Total HPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF13 On 30/09/2024 Spot Bond					0.00000	100.63668				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total HPF13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			5.07000	103.46656	5.07000	103.45237			0.00	0	0
<b>Total HWAY20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			100.00000	82.67684	100.00000	82.49865			0.00	0	0
<b>Total HWAY20/R207 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY20/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 07/12/2023 Spot Bond			3.62000	300.24835	3.62000	300.19258			0.00	0	0
<b>Total HWAY23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 07/12/2024 Spot Bond			3.81000	3.81000	3.81000	302.32928			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			4.78000	76.25593	4.78000	94.00244			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			12.17500	82.52481	12.17500	82.49801			0.00	0	350,000,000
<b>Total HWAY34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
<b>Total For HWAY34</b>									<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.15445	100.00000	11.12962			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			12.15500	82.14474	12.15500	82.11810			0.00	0	5,620,000,000
<b>Total HWAY35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,620,000,000</b>
<b>Total For HWAY35</b>									<b>0.00</b>	<b>0</b>	<b>5,620,000,000</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.15397	100.00000	11.12914			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	100.38456			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	100.05440			0.00	0	50,000,000
<b>Total HWF12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For HWF12</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
HWF13 On 28/11/2022 Spot Bond					0.00000	101.38508			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total HWF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWY02 On 25/11/2020 Spot Bond			10.00000	104.94000	10.00000	104.91300				0.00	0	0
<b>Total HWY023/R197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWY023/R197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Spot Bond			3.95000	135.22613	3.90000	135.50123			566,438,505,685,000.00	396,566,710,300	329,866,110,100	
<b>Total I2025 SPOT</b>									<b>6,438,505,685,000.00</b>	<b>396,566,710,300</b>	<b>329,866,110,100</b>	
<b>Total For I2025</b>									<b>6,438,505,685,000.00</b>	<b>396,566,710,300</b>	<b>329,866,110,100</b>	
I2029 On 31/03/2029 Spot Bond			4.00000	99.02281	4.00000	99.00341			33,620,060,000,000.00	8,405,015,000	87,293,561,000	
<b>Total I2029 SPOT</b>									<b>3,620,060,000,000.00</b>	<b>8,405,015,000</b>	<b>87,293,561,000</b>	
<b>Total For I2029</b>									<b>3,620,060,000,000.00</b>	<b>8,405,015,000</b>	<b>87,293,561,000</b>	
I2033 On 28/02/2033 Spot Bond			3.95000	99.59213	3.95000	99.57286			49,915,248,610,000.00	12,636,771,800	92,030,692,700	
<b>Total I2033 SPOT</b>									<b>9,915,248,610,000.00</b>	<b>12,636,771,800</b>	<b>92,030,692,700</b>	
<b>Total For I2033</b>									<b>9,915,248,610,000.00</b>	<b>12,636,771,800</b>	<b>92,030,692,700</b>	
I2038 On 31/01/2038 Spot Bond			4.20000	112.03651	4.16000	112.63419			335,433,208,320,000.00	79,865,049,600	268,968,619,800	
<b>Total I2038 SPOT</b>									<b>5,433,208,320,000.00</b>	<b>79,865,049,600</b>	<b>268,968,619,800</b>	
<b>Total For I2038</b>									<b>5,433,208,320,000.00</b>	<b>79,865,049,600</b>	<b>268,968,619,800</b>	
I2046 On 31/03/2046 Spot Bond			4.18000	102.06044	4.18000	102.03996			340,398,937,032,000.00	81,435,152,400	171,354,576,200	
<b>Total I2046 SPOT</b>									<b>10,398,937,032,000.00</b>	<b>81,435,152,400</b>	<b>171,354,576,200</b>	
<b>Total For I2046</b>									<b>10,398,937,032,000.00</b>	<b>81,435,152,400</b>	<b>171,354,576,200</b>	
I2050 On 31/12/2050 Spot Bond			4.30000	103.13070	4.20000	105.08156			599,045,731,440,000.00	139,312,960,800	316,732,035,622	
<b>Total I2050 SPOT</b>									<b>9,045,731,440,000.00</b>	<b>139,312,960,800</b>	<b>316,732,035,622</b>	
<b>Total For I2050</b>									<b>9,045,731,440,000.00</b>	<b>139,312,960,800</b>	<b>316,732,035,622</b>	
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
<b>Total IB105U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IB105U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
<b>Total IB107U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IB107U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
<b>Total IB121U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IB121U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
<b>Total IB122U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IB122U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IB125U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB125U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IB126U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB126U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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	101.45703				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			7.16000	7.16000	7.16000	107.40241				0.00	0	0
<b>Total IBL101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL102 On 24/05/2022 Spot Bond					0.00000	101.33384				0.00	0	1,200,000,000
<b>Total IBL102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
<b>Total For IBL102</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.14205				0.00	0	0
<b>Total IBL104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	101.89181				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			3.57000	300.73230	3.57000	300.67688				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	101.06385				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	101.50575				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	101.46734				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IBL113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL114 On 21/05/2022 Spot Bond					0.00000	101.78517				0.00	0	0
<b>Total IBL114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL115 On 21/05/2023 Spot Bond					0.00000	101.50612				0.00	0	0
<b>Total IBL115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL116 On 20/06/2020 Spot Bond					0.00000	100.78480				0.00	0	0
<b>Total IBL116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL118 On 24/07/2020 Spot Bond					0.00000	99.98558				0.00	0	0
<b>Total IBL118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL119 On 16/08/2021 Spot Bond					0.00000	101.57763				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	100.38819				0.00	0	0
<b>Total IBL120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL123 On 14/02/2022 Spot Bond					0.00000	101.71929				0.00	0	0
<b>Total IBL123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL124 On 14/02/2024 Spot Bond					0.00000	101.62373				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>
IBL128 On 11/04/2022 Spot Bond					0.00000	100.39303				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	101.57975				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	100.22397				0.00	0	0
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL131 On 07/08/2020 Spot Bond					0.00000	101.63629				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IBL131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL132 On 12/08/2024 Spot Bond					0.00000	101.72506				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	101.12247				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	100.09741				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	101.49740				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	101.44129				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	100.03229				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	100.03296				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>
IBL140 On 14/02/2021 Spot Bond					0.00000	101.54847				0.00	0	0
<b>Total IBL140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL141 On 20/08/2020 Spot Bond			7.61500	7.61500	7.61500	101.33515				0.00	0	0
<b>Total IBL141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL142 On 20/02/2022 Spot Bond					0.00000	101.47646				0.00	1,000,000,000	500,000,000
<b>Total IBL142 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For IBL142</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
IBL143 On 11/03/2021 Spot Bond					0.00000	101.12997				0.00	0	0
<b>Total IBL143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL145 On 20/03/2026 Spot Bond					0.00000	101.08087				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL36 On 31/01/2022 Spot Bond			2.78000	2.78000	2.78000	163.69565				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	104.94000	10.00000	104.91300				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			6.98000	102.58817	6.98000	102.56893				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			7.80500	109.81773	7.80500	109.79464				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	100.18234				0.00	0	0
<b>Total IBL65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL67 On 31/01/2022 Spot Bond			2.90000	163.38787	2.90000	163.36060				0.00	0	0
<b>Total IBL67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL75 On 19/08/2020 Spot Bond					0.00000	101.82149				0.00	0	0
<b>Total IBL75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL77 On 25/11/2020 Spot Bond					0.00000	101.90938				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			7.64500	109.66114	7.64500	109.63853				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	102.41591				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			7.08500	107.69396	7.08500	107.67337				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	52.22348	100.00000	52.10727				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	101.56203				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	102.12046				0.00	1,600,000,000	1,000,000,000
<b>Total IBL95 SPOT</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>1,000,000,000</b>
<b>Total For IBL95</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>1,000,000,000</b>
IBL98 On 03/10/2023 Spot Bond					0.00000	102.14439				0.00	0	0
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IDC01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDC02L On 28/02/2028 Spot Bond			100.00000	10.63561	100.00000	10.61195				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			6.63500	100.85174	6.63500	100.83400				0.00	0	0
<b>Total IDCG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG06 On 24/11/2024 Spot Bond			9.72000	103.35540	9.72000	103.32844				0.00	0	882,995,400
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>882,995,400</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>882,995,400</b>
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.98125				0.00	0	0
<b>Total IDCG07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG08 On 13/05/2030 Spot Bond			11.02500	106.53131	11.02500	106.54018				0.00	0	0
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.33116				0.00	0	0
<b>Total IDCG10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG11 On 05/12/2026 Spot Bond			10.32000	106.39718	10.32000	106.36794				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.23014				0.00	0	0
<b>Total IDCG12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.27155				0.00	0	0
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.63797				0.00	0	0
<b>Total IDCG14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG15 On 12/11/2023 Spot Bond					0.00000	102.34637				0.00	0	0
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.35556				0.00	0	0
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.73984				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	101.13663				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	101.51661				0.00	0	0
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG20 On 18/12/2020 Spot Bond					0.00000	101.00351				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	101.03257				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	101.10599				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	99.90094				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.09811				0.00	0	0
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IDCP1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP2L On 05/04/2025 Spot Bond			100.00000	6.42081	100.00000	6.40660				0.00	0	0
<b>Total IDCP2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IDCP3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IFC01 On 10/12/2024 Spot Bond			9.22000	101.37158	9.22000	101.34661				0.00	0	0
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IFC02 On 14/04/2021 Spot Bond			6.90000	101.96155	6.90000	101.94265				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>
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



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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
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>
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN426U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN426U</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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	104.94000	10.00000	104.91300				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	101.42013				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	101.98892				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	103.06390				0.00	0	0
<b>Total ING383 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING383</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING384 On 30/09/2021 Spot Bond					0.00000	89.49787				0.00	0	0
<b>Total ING384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV01 On 12/08/2024 Spot Bond					0.00000	102.55969				0.00	0	0
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV02 On 20/10/2020 Spot Bond					0.00000	100.84876				0.00	0	0
<b>Total INLV02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV03 On 11/02/2021 Spot Bond					0.00000	103.29999				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			8.34500	105.88463	8.34500	105.86085				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	104.38551				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>
IPF01/J On 25/11/2020 Spot Bond			10.00000	104.94000	10.00000	104.91300				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	101.34596				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.19145				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	101.11102				0.00	0	0
<b>Total IPF16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF17 On 22/12/2020 Spot Bond					0.00000	100.77202				0.00	0	0
<b>Total IPF17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF18 On 22/12/2021 Spot Bond					0.00000	100.78038				0.00	0	0
<b>Total IPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF19 On 22/12/2022 Spot Bond					0.00000	100.78875				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>
IPF21 On 17/03/2022 Spot Bond					0.00000	101.63594				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	101.11205				0.00	0	0
<b>Total IPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IPF23U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF23U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF24 On 05/02/2023 Spot Bond					0.00000	101.83638				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	100.14016				0.00	0	0
<b>Total IPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF26 On 07/11/2023 Spot Bond					0.00000	101.75560				0.00	0	0
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF27 On 07/11/2024 Spot Bond					0.00000	101.77528				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IPF28U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF28U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IPF29U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF29U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF30 On 25/03/2024 Spot Bond					0.00000	100.75877				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	99.97590				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	100.63876				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	101.18767				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	101.72923				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	100.63229	2.75000	100.62473				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			7.30000	145.77430	7.30000	145.73300				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>
IV033 On 11/02/2021 Spot Bond					0.00000	102.81347				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			8.34500	105.59775	8.34500	105.57404				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	102.71636				0.00	0	700,000,000
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
<b>Total For IV035</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
IV036 On 22/07/2021 Spot Bond					0.00000	102.85545				0.00	0	0
<b>Total IV036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV038 On 23/09/2021 Spot Bond					0.00000	100.99535				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			5.00000	5.00000	5.00000	157.63944				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	102.52355				0.00	0	0
<b>Total IV040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV041 On 29/09/2021 Spot Bond			9.16500	104.50902	9.16500	104.48357				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	105.70456				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			9.18000	9.18000	9.18000	110.04315				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	99.84055				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			3.70000	161.18006	3.70000	161.14968				0.00	0	0
<b>Total IV045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV045</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV046 On 21/06/2022 Spot Bond					0.00000	101.75078				0.00	0	500,000,000
<b>Total IV046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For IV046</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
IV050 On 26/06/2024 Spot Bond					0.00000	102.16391				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV100U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV100U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV115U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV115U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>
IV170U On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV170U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV170U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV171U On 21/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00		15,000,000,000	15,000,000,000	
<b>Total IV171U SPOT</b>								<b>10,000,000,000,000.00</b>		<b>15,000,000,000</b>	<b>15,000,000,000</b>	
<b>Total For IV171U</b>								<b>10,000,000,000,000.00</b>		<b>15,000,000,000</b>	<b>15,000,000,000</b>	
IV19A On 31/03/2028 Spot Bond			6.00000	159.32843	6.00000	159.28870				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>
IVA992 On 23/04/2020 Spot Bond			5.05000	5.05000	5.05000	99.95851				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			5.05000	5.05000	5.05000	99.86183				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			5.05000	5.05000	5.05000	99.76535				0.00	0	0
<b>Total IVA994 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA994</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA995 On 14/05/2020 Spot Bond			5.05000	5.05000	5.05000	99.66904				0.00	0	0
<b>Total IVA995 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA995</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA996 On 20/05/2020 Spot Bond			5.05000	5.05000	5.05000	99.58665				0.00	0	0
<b>Total IVA996 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA996</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA997 On 25/05/2020 Spot Bond			5.10000	5.10000	5.10000	99.51334				0.00	0	0
<b>Total IVA997 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA997</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA998 On 04/06/2020 Spot Bond			5.10000	5.10000	5.10000	99.37516				0.00	0	0
<b>Total IVA998 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA998</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA999 On 11/06/2020 Spot Bond			5.10000	5.10000	5.10000	99.27867				0.00	0	0
<b>Total IVA999 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA999</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC005 On 25/11/2020 Spot Bond			10.00000	104.94000	10.00000	104.91300				0.00	0	0
<b>Total IVC005/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC005/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC034 On 30/06/2021 Spot Bond					0.00000	100.67961				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			12.34500	98.92865	12.34500	98.89610				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>
IVC063 On 07/08/2020 Spot Bond					0.00000	101.93718				0.00	0	0
<b>Total IVC063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC063</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC094 On 06/12/2021 Spot Bond			7.66000	108.80583	7.66000	108.78349				0.00	0	0
<b>Total IVC094 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC094</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC097 On 29/06/2021 Spot Bond					0.00000	100.70948				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.71915				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>
IVC107 On 29/06/2021 Spot Bond					0.00000	100.71270				0.00	0	0
<b>Total IVC107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC109 On 19/05/2021 Spot Bond					0.00000	102.70999				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			7.31000	106.68903	7.31000	106.66799				0.00	0	0
<b>Total IVC110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC111 On 19/05/2020 Spot Bond					0.00000	101.55611				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	101.15812				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	102.15810				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	96.18325				0.00	0	0
<b>Total IVC134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC135 On 31/07/2020 Spot Bond					0.00000	99.96618				0.00	0	330,000,000
<b>Total IVC135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,000,000</b>
<b>Total For IVC135</b>										<b>0.00</b>	<b>0</b>	<b>330,000,000</b>
IVC136 On 22/08/2021 Spot Bond					0.00000	102.52609				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	101.52440				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	97.98839				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.37019				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	101.27849				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	101.32460				0.00	0	0
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC147 On 21/12/2021 Spot Bond					0.00000	100.76371				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	102.07938				0.00	0	0
<b>Total IVC148 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC148</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC149 On 13/12/2021 Spot Bond					0.00000	101.99631				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	101.31105				0.00	0	0
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC154 On 05/02/2021 Spot Bond					0.00000	101.71932				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	100.01518				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>
IVC159 On 06/06/2023 Spot Bond					0.00000	100.72479				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
IVC161 On 09/05/2020 Spot Bond					0.00000	101.75056				0.00	0	0
<b>Total IVC161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC162 On 21/05/2020 Spot Bond					0.00000	101.60453				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	101.12108				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	100.78252				0.00	0	0
<b>Total IVC165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC167 On 23/03/2021 Spot Bond					0.00000	100.73466				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>
IVC169 On 19/02/2021 Spot Bond					0.00000	101.42754				0.00	0	0
<b>Total IVC169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC68U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC68U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC80U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC80U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC84U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC84U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC85U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC85U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC91U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC91U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
IVF80U On 17/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVF80U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF80U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVZ001 On 18/06/2020 Spot Bond			5.10000	5.10000	5.10000	99.18236				0.00	0	0
<b>Total IVZ001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVZ001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVZ002 On 09/07/2020 Spot Bond			5.15000	5.15000	5.15000	98.88383				0.00	0	0
<b>Total IVZ002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVZ002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVZ004 On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVZ004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVZ004</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	100.97751				0.00	0	0
<b>Total JPM002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JPM002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP006 On 29/06/2021 Spot Bond					0.00000	100.70625				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			7.01500	104.46082	7.01500	104.44114				0.00	0	0
<b>Total KAP007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP008 On 24/05/2020 Spot Bond					0.00000	101.54522				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
KAP01( On 15/09/2020 Spot Bond					0.00000	101.22917				0.00	0	25,000,000
<b>Total KAP010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000</b>
<b>Total For KAP010</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000</b>
KAP01( On 01/12/2022 Spot Bond					0.00000	101.41789				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>
KAP01( On 24/05/2022 Spot Bond					0.00000	101.57045				0.00	0	0
<b>Total KAP013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP01( On 19/07/2024 Spot Bond					0.00000	100.01315				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>
KAP01( On 01/11/2024 Spot Bond					0.00000	96.41881				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>
KAP01( On 29/04/2022 Spot Bond					0.00000	99.34257				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	100.67247				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>
KSB00( On 05/08/2020 Spot Bond					0.00000	102.95454				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			10.31000	116.19076	10.31000	116.15868				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>
LB41U On 16/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total LB41U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LB41U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK15 On 12/10/2021 Spot Bond					0.00000	102.92844				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>
LBK18 On 22/03/2022 Spot Bond					0.00000	103.48140				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			7.34500	109.34782	7.34500	109.32626			48,623,900,000,000.00	6,620,000,000	5,810,000,000
<b>Total LBK20 SPOT</b>									<b>18,623,900,000,000.00</b>	<b>6,620,000,000</b>	<b>5,810,000,000</b>
<b>Total For LBK20</b>									<b>18,623,900,000,000.00</b>	<b>6,620,000,000</b>	<b>5,810,000,000</b>
LBK22 On 04/09/2020 Spot Bond					0.00000	101.68814			0.00	0	0
<b>Total LBK22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK23 On 05/09/2022 Spot Bond					0.00000	101.98550			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			8.20500	108.04708	8.20500	108.02334			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	101.02240			0.00	0	0
<b>Total LBK26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK27 On 23/03/2023 Spot Bond					0.00000	102.00710			0.00	0	0
<b>Total LBK27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK28 On 15/05/2028 Spot Bond			11.48500	99.90473	11.48500	99.87408			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			7.50500	109.72088	7.50500	109.69880			0.00	0	0
<b>Total LBK29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK30 On 20/09/2021 Spot Bond					0.00000	100.80322			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	101.40307			0.00	0	0
<b>Total LBK31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK32 On 08/11/2023 Spot Bond					0.00000	101.78771			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	100.76701			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.03571				0.00	0	0
<b>Total LBK35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK36 On 25/06/2020 Spot Bond					0.00000	100.72362				0.00	0	0
<b>Total LBK36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK37 On 25/06/2024 Spot Bond					0.00000	100.77824				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>
LBK38 On 16/02/2023 Spot Bond					0.00000	101.57755				0.00	0	0
<b>Total LBK38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK39L On 23/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total LBK39U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK39U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK40L On 23/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total LBK40U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LGL04 On 14/08/2020 Spot Bond			6.79500	102.44645	6.79500	102.42777				0.00	0	0
<b>Total LGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LGL05 On 12/12/2021 Spot Bond					0.00000	103.07750				0.00	1,634,000,000	817,000,000
<b>Total LGL05 SPOT</b>										<b>0.00</b>	<b>1,634,000,000</b>	<b>817,000,000</b>
<b>Total For LGL05</b>										<b>0.00</b>	<b>1,634,000,000</b>	<b>817,000,000</b>
LGL06 On 04/10/2022 Spot Bond			7.69500	106.03648	7.69500	106.01461				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	102.44621				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	101.82409				0.00	0	0
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LGL09 On 28/08/2024 Spot Bond					0.00000	101.27794				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	99.41025				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>
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>
LHC16L On 03/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total LHC16U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC16U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHC17L On 15/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total LHC17U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC17U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHL26 On 13/11/2020 Spot Bond					0.00000	102.51731				0.00	0	0
<b>Total LHL26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHL27 On 13/02/2021 Spot Bond					0.00000	102.23115				0.00	0	0
<b>Total LHL27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHL28 On 13/02/2022 Spot Bond					0.00000	102.49769				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	101.52581				0.00	0	0
<b>Total LHL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LOM02 On 30/01/2024 Spot Bond					0.00000	99.84455				0.00	0	0
<b>Total LOM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LOM02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LOM03 On 25/11/2024 Spot Bond					0.00000	101.82873				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	101.86028				0.00	0	40,000,000
<b>Total LOM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For LOM04</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.52790				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total LRFA3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFA3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.56218				0.00	0	0
<b>Total LRFB3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFB3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.58788				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>
MAQ18 On 14/05/2020 Spot Bond					0.00000	99.51409				0.00	0	0
<b>Total MAQ186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBC28 On 29/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MBC28U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBC28U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 28/08/2020 Spot Bond					0.00000	101.50964				0.00	0	0
<b>Total MBF057 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF057</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 21/05/2021 Spot Bond					0.00000	101.11515				0.00	0	3,000,000,000
<b>Total MBF059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
<b>Total For MBF059</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
MBF06 On 17/08/2021 Spot Bond					0.00000	101.08786				0.00	1,000,000,000	950,000,000
<b>Total MBF061 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>950,000,000</b>
<b>Total For MBF061</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>950,000,000</b>
MBF06 On 07/06/2020 Spot Bond					0.00000	101.13648				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	101.24026				0.00	0	0
<b>Total MBF063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF063</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF06 On 30/09/2020 Spot Bond					0.00000	100.65498				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	100.13711				0.00	1,000,000,000	20,500,000,000
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>20,500,000,000</b>
<b>Total For MBF065</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>20,500,000,000</b>
MBP03 On 26/05/2020 Spot Bond					0.00000	101.38795				0.00	0	20,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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	99.83235				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	101.63714				0.00	0	0
<b>Total MBP039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP039</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04: On 23/02/2023 Spot Bond					0.00000	101.44097				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	100.38650				0.00	0	0
<b>Total MBP041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04: On 26/04/2021 Spot Bond					0.00000	99.92761				0.00	0	0
<b>Total MBP042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04: On 27/07/2023 Spot Bond					0.00000	99.92679				0.00	0	0
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04: On 27/09/2021 Spot Bond					0.00000	100.69590				0.00	0	0
<b>Total MBP044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04: On 27/09/2023 Spot Bond					0.00000	100.70317				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	101.38300				0.00	1,000,000,000	500,000,000
<b>Total MBP046 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For MBP046</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
MBP04: On 26/02/2024 Spot Bond					0.00000	101.38010				0.00	0	0
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04: On 27/03/2022 Spot Bond					0.00000	100.69592				0.00	0	0
<b>Total MBP048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04: On 27/03/2024 Spot Bond					0.00000	100.70320				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.40414				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>
MBP05 On 12/03/2023 Spot Bond					0.00000	101.12847				0.00	0	0
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MIIL03 On 28/08/2023 Spot Bond					0.00000	119.11288				0.00	0	0
<b>Total MIIL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIIL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2021 Spot Bond			6.89500	103.73690	6.89500	103.71780				0.00	0	0
<b>Total MMIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.59911				0.00	0	0
<b>Total MMIG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 12/08/2025 Spot Bond			11.78000	11.78000	11.78000	100.31121				0.00	0	0
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 12/08/2022 Spot Bond			7.77500	108.51363	7.77500	108.49089				0.00	0	6,050,000,000
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,050,000,000</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>6,050,000,000</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.01808				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	97.82598				0.00	0	0
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MML01 On 10/12/2026 Spot Bond					0.00000	99.96037				0.00	0	0
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MML02 On 10/12/2026 Spot Bond			9.85000	100.75117	9.85000	100.72471				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	119.23699				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total MQB003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MQB003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN06 On 13/07/2020 Spot Bond					0.00000	100.62230				0.00	0	800,000,000
<b>Total MTN06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
<b>Total For MTN06</b>										<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
MTN07 On 13/07/2022 Spot Bond					0.00000	101.79285				0.00	0	0
<b>Total MTN07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN08 On 11/10/2020 Spot Bond					0.00000	100.75763				0.00	0	0
<b>Total MTN08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN09 On 11/10/2022 Spot Bond					0.00000	101.08704				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	101.64619				0.00	0	0
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN11 On 04/06/2021 Spot Bond					0.00000	101.84489				0.00	0	0
<b>Total MTN11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN12 On 04/06/2023 Spot Bond					0.00000	101.96913				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	100.34180				0.00	0	0
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN14 On 10/05/2022 Spot Bond					0.00000	101.71579				0.00	0	0
<b>Total MTN14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN15 On 10/05/2024 Spot Bond					0.00000	101.75557				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	101.40249				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	101.43825				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN18 On 30/05/2026 Spot Bond					0.00000	100.28210				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	101.24618				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	101.02809				0.00	0	0
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTNC2 On 10/05/2020 Spot Bond					0.00000	101.63452				0.00	0	0
<b>Total MTNC20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTNC20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTNC2 On 07/09/2020 Spot Bond					0.00000	101.16086				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	101.53750				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	101.52151				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	101.52151				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWAR04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
<b>Total N4A211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6C26 On 21/09/2020 Spot Bond					0.00000	100.89330				0.00	0	0
<b>Total N6C26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6C26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6D26 On 21/12/2020 Spot Bond					0.00000	100.91572				0.00	0	0
<b>Total N6D26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6D26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6E26 On 22/03/2021 Spot Bond					0.00000	100.87193				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	101.02749				0.00	0	300,000,000
<b>Total N6F26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For N6F26</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
N6G26 On 22/03/2021 Spot Bond					0.00000	102.00923				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>
N7B25 On 20/12/2021 Spot Bond					0.00000	100.80139				0.00	0	0
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N7B25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N7C25 On 20/03/2022 Spot Bond					0.00000	100.93614				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	101.05048				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	101.15547				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			7.54500	105.19529	7.54500	105.17389				0.00	0	5,000,000,000
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
NAM02 On 29/06/2020 Spot Bond			6.44500	103.59026	6.44500	103.57218				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NAM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NAM03 On 01/08/2023 Spot Bond			7.74500	108.85003	7.74500	108.82730				0.00	0	0
<b>Total NAM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NAM04 On 01/08/2026 Spot Bond			10.75000	101.28753	10.75000	101.25839				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	101.26786				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	102.02773				0.00	0	0
<b>Total NBG02G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBG02G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBG03 On 30/04/2026 Spot Bond					0.00000	101.87696				0.00	0	0
<b>Total NBG03G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBG03G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBG04 On 25/10/2022 Spot Bond					0.00000	99.92790				0.00	0	0
<b>Total NBG04G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBG04G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBG05 On 25/10/2024 Spot Bond					0.00000	99.92612				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			6.86000	104.79354	6.86000	104.77412				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			5.97500	103.85470	5.97500	103.83809				0.00	0	0
<b>Total NBK12A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK12 On 19/03/2021 Spot Bond			9.38000	100.90077	9.38000	100.87564				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			7.54500	108.20625	7.54500	108.18448				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			6.36000	106.30744	6.36000	106.28926				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			6.61000	105.38780	6.61000	105.36898				0.00	0	0
<b>Total NBK15A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK16/On 12/02/2025 Spot Bond			9.15000	102.94900	9.15000	102.92369				0.00	0	0
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK17/On 22/04/2026 Spot Bond			9.35000	102.75969	9.35000	102.73404				0.00	0	1,220,000,000
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,220,000,000</b>
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	<b>1,220,000,000</b>
NBK18/On 01/06/2020 Spot Bond			6.64500	103.91113	6.64500	103.89235				0.00	0	200,000,000
<b>Total NBK18A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For NBK18A</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
NBK19/On 01/06/2022 Spot Bond			7.14000	108.60974	7.14000	108.58893				0.00	0	0
<b>Total NBK19A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK19A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20/On 01/06/2026 Spot Bond			9.35000	108.70290	9.35000	108.67575				0.00	0	0
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20I On 25/06/2021 Spot Bond					0.00000	101.09693				0.00	0	0
<b>Total NBK20B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK21/On 21/07/2027 Spot Bond			10.28000	104.46911	10.28000	104.44035				0.00	0	0
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK22/On 19/11/2022 Spot Bond			7.12500	111.13599	7.12500	111.11462				0.00	0	10,000,000,000
<b>Total NBK22A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For NBK22A</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
NBK23/On 19/11/2025 Spot Bond			10.04000	107.29418	10.04000	107.26532				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>
NBK24/On 19/11/2027 Spot Bond			10.02000	109.47538	10.02000	109.44598				0.00	0	1,000,000,000
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
NBK24I On 11/02/2022 Spot Bond					0.00000	101.70342				0.00	0	200,000,000



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NBK24B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For NBK24B</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
NBK25/On 17/02/2023 Spot Bond			7.44500	7.44500	7.44500	109.95107				0.00	0	475,000,000
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>475,000,000</b>
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	<b>475,000,000</b>
NBK25I On 12/02/2025 Spot Bond					0.00000	101.30263				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	23.02597	100.00000	22.97473				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	103.00823				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			10.33000	108.69307	10.33000	108.66300				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			7.08500	110.65031	7.08500	110.62915				0.00	0	0
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK28I On 19/11/2020 Spot Bond					0.00000	101.95934				0.00	0	0
<b>Total NBK28B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK28B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK29/On 31/07/2026 Spot Bond			10.15000	103.98541	10.15000	103.95713				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			7.08000	109.98399	7.08000	109.96297				0.00	0	0
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK30I On 18/02/2021 Spot Bond					0.00000	101.93863				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			7.39500	110.48913	7.39500	110.46709				0.00	0	0
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK31I On 17/02/2023 Spot Bond					0.00000	102.06863				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK34I On 10/05/2021 Spot Bond					0.00000	102.65598				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	101.81539				0.00	0	220,000,000
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>220,000,000</b>
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	<b>220,000,000</b>
NBK36I On 10/05/2026 Spot Bond					0.00000	106.45199				0.00	0	0
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK38I On 02/08/2021 Spot Bond					0.00000	102.13144				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			11.54500	11.54500	11.54500	61.06977				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	105.53498				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>
NBK42I On 21/02/2022 Spot Bond					0.00000	102.28793				0.00	0	0
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK42B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK43I On 20/02/2024 Spot Bond					0.00000	102.27583				0.00	0	0
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK44I On 15/02/2021 Spot Bond					0.00000	101.72598				0.00	0	0
<b>Total NBK44B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK44B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	102.34555				0.00	0	0
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK46I On 15/08/2025 Spot Bond					0.00000	102.71070				0.00	0	0
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK47I On 15/02/2028 Spot Bond					0.00000	101.93939				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK48I On 09/11/2021 Spot Bond					0.00000	101.73934				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	100.27747				0.00	0	0
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK50I On 09/11/2025 Spot Bond					0.00000	100.54087				0.00	0	500,000,000
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
NBK51I On 21/02/2022 Spot Bond					0.00000	101.60769				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	100.31971				0.00	0	200,000,000
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
NBK53I On 21/02/2026 Spot Bond					0.00000	101.18678				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	101.54650				0.00	1,480,000,000	370,000,000
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>1,480,000,000</b>	<b>370,000,000</b>
<b>Total For NBK54B</b>										<b>0.00</b>	<b>1,480,000,000</b>	<b>370,000,000</b>
NBK55 On 01/08/2022 Spot Bond					0.00000	101.74950				0.00	0	0
<b>Total NBK55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK55 On 01/08/2024 Spot Bond					0.00000	101.78010				0.00	0	0
<b>Total NBK56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK55 On 01/08/2026 Spot Bond					0.00000	100.96958				0.00	0	0
<b>Total NBK57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK57</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK55 On 01/08/2029 Spot Bond					0.00000	101.08919				0.00	0	0
<b>Total NBK58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK55 On 24/02/2023 Spot Bond					0.00000	101.41443				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.66588				0.00	0	0
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.35121				0.00	0	0
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.86293				0.00	0	0
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			10.71500	100.82072	10.71500	100.79214				0.00	0	0
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.85834				0.00	0	0
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			10.75000	100.16495	10.75000	100.13646				0.00	0	0
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.86293				0.00	0	0
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.87014				0.00	0	0
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.87930				0.00	0	0
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.84787				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NDAL0 On 18/02/2021 Spot Bond					0.00000	101.52921				0.00	0	0
<b>Total NDAL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NDAL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12  On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NED12U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED12U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED19 On 01/07/2020 Spot Bond					0.00000	101.18823			0.00	0	0
<b>Total NED19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED20 On 01/07/2020 Spot Bond			6.64500	104.35313	6.64500	104.33437		62,795,250,000,000.00	9,450,000,000	7,755,000,000	
<b>Total NED20 SPOT</b>								<b>2,795,250,000,000.00</b>	<b>9,450,000,000</b>	<b>7,755,000,000</b>	
<b>Total For NED20</b>								<b>2,795,250,000,000.00</b>	<b>9,450,000,000</b>	<b>7,755,000,000</b>	
NEDT1  On 21/05/2021 Spot Bond					0.00000	106.02699			0.00	0	0
<b>Total NEDT1A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDT1A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NEDT1  On 26/11/2021 Spot Bond					0.00000	105.64565			0.00	160,000,000	80,000,000
<b>Total NEDT1B SPOT</b>									<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
<b>Total For NEDT1B</b>									<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
NET53 On 17/04/2021 Spot Bond					0.00000	100.34642			0.00	0	0
<b>Total NET53 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NET53</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NGL01 On 22/09/2021 Spot Bond					0.00000	102.30626			0.00	0	7,000,000,000
<b>Total NGL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>7,000,000,000</b>
<b>Total For NGL01</b>									<b>0.00</b>	<b>0</b>	<b>7,000,000,000</b>
NGL02 On 15/03/2022 Spot Bond					0.00000	101.19539			0.00	0	0
<b>Total NGL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	101.78256			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	99.75617			0.00	0	128,000,000
<b>Total NGL04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>128,000,000</b>
<b>Total For NGL04</b>									<b>0.00</b>	<b>0</b>	<b>128,000,000</b>
NGL05 On 26/07/2023 Spot Bond					0.00000	100.71464			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	102.58694			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NGL07 On 09/04/2024 Spot Bond					0.00000	100.51590				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	107.09823				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	97.54843				0.00	0	0
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGT10: On 25/03/2024 Spot Bond					0.00000	97.48203				0.00	0	500,000,000
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
NGT10: On 15/01/2025 Spot Bond					0.00000	96.53666				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	98.01819				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	104.94000	10.00000	104.91300				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	106.06260	13.50000	106.02454				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	99.45137				0.00	0	230,000,000
<b>Total NHM006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>230,000,000</b>
<b>Total For NHM006</b>										<b>0.00</b>	<b>0</b>	<b>230,000,000</b>
NHM00 On 16/04/2022 Spot Bond					0.00000	100.15975				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	99.91027				0.00	0	0
<b>Total NHM008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 26/04/2022 Spot Bond					0.00000	99.89244				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NHM01 On 24/05/2020 Spot Bond					0.00000	101.61734				0.00	0	0
<b>Total NHM010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 24/05/2022 Spot Bond					0.00000	101.83370				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	101.39220				0.00	0	0
<b>Total NHM012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 09/09/2020 Spot Bond					0.00000	101.29866				0.00	0	0
<b>Total NHM013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 20/11/2021 Spot Bond					0.00000	101.70769				0.00	0	0
<b>Total NHM014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	101.34236				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			5.10500	5.10500	5.10500	199.77086				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			4.71000	4.71000	4.71000	174.18789				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			4.65500	4.65500	4.65500	131.02937				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			4.84000	4.84000	4.84000	92.57745				0.00	0	0
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NI38 On 31/01/2038 Spot Bond			5.06000	5.06000	5.06000	99.62142				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB11 On 31/01/2025 Spot Bond			4.76000	4.76000	4.76000	130.42093			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			5.15000	5.15000	5.15000	128.18915			0.00	0	0
<b>Total NILB13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NILB14 On 31/03/2028 Spot Bond			4.85000	4.85000	4.85000	172.49618			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			5.56000	164.23948	5.56000	164.20048			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			5.02500	100.11474	5.02500	100.09230			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			6.19000	103.08415	6.19000	103.06693			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	100.58613			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	100.73003			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	100.63470			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	99.73655			0.00	1,180,000,000	295,000,000
<b>Total NN014 SPOT</b>									<b>0.00</b>	<b>1,180,000,000</b>	<b>295,000,000</b>
<b>Total For NN014</b>									<b>0.00</b>	<b>1,180,000,000</b>	<b>295,000,000</b>
NN015 On 20/09/2020 Spot Bond					0.00000	100.72460			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN016 On 20/03/2024 Spot Bond					0.00000	99.45824				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	96.61787				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	114.19830				0.00	0	0
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN022 On 31/10/2025 Spot Bond					0.00000	98.16444				0.00	0	0
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN023 On 07/11/2025 Spot Bond					0.00000	98.43085				0.00	0	0
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN026 On 21/11/2025 Spot Bond					0.00000	101.23266				0.00	0	0
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN028 On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NN028U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN028U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN03 On 23/11/2023 Spot Bond					0.00000	101.53884				0.00	0	0
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN034 On 06/02/2026 Spot Bond					0.00000	96.62061				0.00	0	0
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN036 On 28/02/2023 Spot Bond					0.00000	99.42071				0.00	0	0
<b>Total NN036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN037 On 28/02/2023 Spot Bond					0.00000	87.71546				0.00	0	0
<b>Total NN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN039 On 06/03/2027 Spot Bond					0.00000	94.54010				0.00	2,528,000,000	632,000,000
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>2,528,000,000</b>	<b>632,000,000</b>
<b>Total For NN039</b>										<b>0.00</b>	<b>2,528,000,000</b>	<b>632,000,000</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
NN04 On 22/02/2024 Spot Bond					0.00000	101.53750				0.00	0	0
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN040 On 06/03/2026 Spot Bond					0.00000	96.16499				0.00	0	0
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN043 On 03/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	16,600,000,000
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>16,600,000,000</b>
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	<b>16,600,000,000</b>
NN05 On 12/03/2024 Spot Bond					0.00000	101.20137				0.00	0	0
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN06 On 12/03/2026 Spot Bond					0.00000	101.23545				0.00	0	0
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN08 On 28/05/2020 Spot Bond					0.00000	100.32070				0.00	0	0
<b>Total NN08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NN09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NNF01( On 19/01/2021 Spot Bond					0.00000	109.07100				0.00	0	0
<b>Total NNF010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NNF010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NNF02 On 01/08/2022 Spot Bond					0.00000	75.11728				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	75.11728				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	105.34470				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>
NNF06 On 12/09/2024 Spot Bond					0.00000	99.30261				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NNF07 On 20/09/2020 Spot Bond					0.00000	118.53160			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	118.38460			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	84.20499			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			7.82500	7.82500	7.82500	101.97476			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	101.48618			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	101.51192			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	101.51361			0.00	0	0
<b>Total NQ1A27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2021 Spot Bond					0.00000	101.45731			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			7.02000	7.02000	7.02000	102.08935			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	101.50879			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	101.57780			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	101.53759			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1C1 On 22/05/2020 Spot Bond			7.22000	7.22000	7.22000	102.12293				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	101.57779				0.00	0	0
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2020 Spot Bond					0.00000	101.73818				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			7.79500	109.80656	7.79500	109.78349				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			3.70000	190.78947	3.70000	190.75362				0.00	0	0
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02: On 30/11/2028 Spot Bond			10.95000	111.98652	10.95000	111.95391			239,844,420,000.00	21,903,600	6,410,951,800	
<b>Total NRA028 SPOT</b>									<b>239,844,420,000.00</b>	<b>21,903,600</b>	<b>6,410,951,800</b>	
<b>Total For NRA028</b>									<b>239,844,420,000.00</b>	<b>21,903,600</b>	<b>6,410,951,800</b>	
NRA02: On 30/11/2028 Spot Bond			100.00000	17.01078	100.00000	16.97313			0.00	0	0	
<b>Total NRA028/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NRA028/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
<b>Total NSN97U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NSN97U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NTC19 On 27/07/2020 Spot Bond					0.00000	100.14606			0.00	0	0	
<b>Total NTC19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NTC19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NTC20 On 27/07/2020 Spot Bond					0.00000	100.15214			0.00	0	0	
<b>Total NTC20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NTC20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.68322			0.00	0	0	
<b>Total NTC21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NTC21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NTC22 On 15/02/2021 Spot Bond					0.00000	101.93160			0.00	1,000,000,000	500,000,000	
<b>Total NTC22 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
<b>Total For NTC22</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NTC23 On 15/02/2023 Spot Bond					0.00000	102.29307				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	101.02218				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	101.43800				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	101.29197				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	101.14351				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	101.15138				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>
NTC29 On 19/03/2022 Spot Bond					0.00000	101.01149				0.00	0	0
<b>Total NTC29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NTC30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OMI01 On 22/11/2022 Spot Bond					0.00000	100.98931				0.00	0	0
<b>Total OMI01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OMI01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML06 On 19/03/2022 Spot Bond			7.44500	106.00762	7.44500	105.98657				0.00	0	1,500,000,000
<b>Total OML06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For OML06</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
OML07 On 19/03/2025 Spot Bond			11.22000	100.06949	11.22000	100.03981				0.00	0	1,500,000,000
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
OML08 On 14/09/2020 Spot Bond					0.00000	101.67141				0.00	0	0
<b>Total OML08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML09 On 14/09/2022 Spot Bond			7.74500	107.95809	7.74500	107.93581			0.00	0	4,000,000,000
<b>Total OML09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
<b>Total For OML09</b>									<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
OML10 On 14/09/2025 Spot Bond			10.77000	103.56422	10.77000	103.53471			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	98.96671			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>
<b>Total For PBDJ1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBGJ1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBGJ1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBJC1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBJC1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBJJ1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBJJ1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBKJ1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBKJ1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBKS1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBKS1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PBKX11 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>
PBLS11 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBLS1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBLS1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBLT1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBLT1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBUC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBUC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBUJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBUJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBVJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBVJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PEP01 On 10/03/2023 Spot Bond					0.00000	101.22481				0.00	0	0
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PEP01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PEP02 On 10/03/2025 Spot Bond					0.00000	101.24262				0.00	0	0
<b>Total PEP02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PEP02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM12 On 25/11/2020 Spot Bond			10.00000	104.94000	10.00000	104.91300				0.00	0	0
<b>Total PMM12/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM12/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM38 On 12/06/2020 Spot Bond					0.00000	101.19911				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>
PMM51 On 28/02/2022 Spot Bond					0.00000	101.44473				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM53 On 08/10/2021 Spot Bond					0.00000	100.50333			0.00	0	75,000,000
<b>Total PMM53 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>75,000,000</b>
<b>Total For PMM53</b>									<b>0.00</b>	<b>0</b>	<b>75,000,000</b>
PMM54 On 07/05/2021 Spot Bond					0.00000	101.78160			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>
PMM55 On 28/08/2021 Spot Bond					0.00000	101.42318			0.00	0	0
<b>Total PMM55 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM55</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2A On 20/02/2022 Spot Bond					0.00000	101.52787			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	101.58784			0.00	0	0
<b>Total PRE2A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2B On 20/02/2022 Spot Bond					0.00000	101.70772			0.00	0	0
<b>Total PRE2B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2C On 20/02/2022 Spot Bond					0.00000	101.72484			0.00	0	0
<b>Total PRE2C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2D On 20/02/2022 Spot Bond					0.00000	101.74196			0.00	0	0
<b>Total PRE2D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			8.92000	111.36735	8.97000	111.08176		917,908,936,096,000.00	3,466,133,288,800	1,715,327,022,600	
<b>Total R186 SPOT</b>								<b>17,908,936,096,000.00</b>	<b>466,133,288,800</b>	<b>715,327,022,600</b>	
<b>Total For R186</b>								<b>17,908,936,096,000.00</b>	<b>466,133,288,800</b>	<b>715,327,022,600</b>	
R197 On 07/12/2023 Spot Bond			2.55000	310.81644	2.50000	311.27284		321,878,914,260,000.00	126,227,025,200	84,510,331,600	
<b>Total R197 SPOT</b>								<b>1,878,914,260,000.00</b>	<b>126,227,025,200</b>	<b>84,510,331,600</b>	
<b>Total For R197</b>								<b>1,878,914,260,000.00</b>	<b>126,227,025,200</b>	<b>84,510,331,600</b>	
R202 On 07/12/2033 Spot Bond			4.19500	219.59358	4.10500	221.63282		533,147,889,396,000.00	127,091,272,800	156,482,545,600	
<b>Total R202 SPOT</b>								<b>13,147,889,396,000.00</b>	<b>127,091,272,800</b>	<b>156,482,545,600</b>	
<b>Total For R202</b>								<b>13,147,889,396,000.00</b>	<b>127,091,272,800</b>	<b>156,482,545,600</b>	
R203 On 28/02/2023 Spot Bond			6.02000	105.62829	6.14500	105.27982		196,579,336,284,000.00	3,188,800,554,200	1,195,202,041,800	
<b>Total R203 SPOT</b>								<b>16,579,336,284,000.00</b>	<b>188,800,554,200</b>	<b>195,202,041,800</b>	
<b>Total For R203</b>								<b>16,579,336,284,000.00</b>	<b>188,800,554,200</b>	<b>195,202,041,800</b>	

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 Spot Bond			10.27500	87.99949	10.27500	87.97527			169,091,714,552,500.00	1,670,957,831,100	968,164,486,500
<b>Total R2030 SPOT</b>									<b>169,091,714,552,500.00</b>	<b>1,670,957,831,100</b>	<b>968,164,486,500</b>
<b>Total For R2030</b>									<b>169,091,714,552,500.00</b>	<b>1,670,957,831,100</b>	<b>968,164,486,500</b>
R2032 On 31/03/2032 Spot Bond			10.75000	83.93812	10.75000	83.91410			953,692,378,650,000.00	2,042,203,942,200	787,469,641,100
<b>Total R2032 SPOT</b>									<b>953,692,378,650,000.00</b>	<b>2,042,203,942,200</b>	<b>787,469,641,100</b>
<b>Total For R2032</b>									<b>953,692,378,650,000.00</b>	<b>2,042,203,942,200</b>	<b>787,469,641,100</b>
R2035 On 28/02/2035 Spot Bond			11.12000	85.17717	11.12000	85.15226			201,802,448,872,000.00	1,456,996,623,100	1,090,761,036,000
<b>Total R2035 SPOT</b>									<b>201,802,448,872,000.00</b>	<b>1,456,996,623,100</b>	<b>1,090,761,036,000</b>
<b>Total For R2035</b>									<b>201,802,448,872,000.00</b>	<b>1,456,996,623,100</b>	<b>1,090,761,036,000</b>
R2037 On 31/01/2037 Spot Bond			11.21000	81.63962	11.21000	81.61517			076,469,143,076,000.00	1,255,706,435,600	771,144,135,800
<b>Total R2037 SPOT</b>									<b>76,469,143,076,000.00</b>	<b>1,255,706,435,600</b>	<b>771,144,135,800</b>
<b>Total For R2037</b>									<b>76,469,143,076,000.00</b>	<b>1,255,706,435,600</b>	<b>771,144,135,800</b>
R2040 On 31/01/2040 Spot Bond			11.23500	84.44524	11.23500	84.41989			130,935,086,719,000.00	990,737,435,400	483,219,817,700
<b>Total R2040 SPOT</b>									<b>130,935,086,719,000.00</b>	<b>990,737,435,400</b>	<b>483,219,817,700</b>
<b>Total For R2040</b>									<b>130,935,086,719,000.00</b>	<b>990,737,435,400</b>	<b>483,219,817,700</b>
R2044 On 31/01/2044 Spot Bond			11.28500	81.17878	11.28500	81.15430			389,705,779,523,000.00	832,051,907,800	325,178,853,900
<b>Total R2044 SPOT</b>									<b>389,705,779,523,000.00</b>	<b>832,051,907,800</b>	<b>325,178,853,900</b>
<b>Total For R2044</b>									<b>389,705,779,523,000.00</b>	<b>832,051,907,800</b>	<b>325,178,853,900</b>
R2048 On 28/02/2048 Spot Bond			11.23000	80.26896	11.23000	80.24525			143,538,849,079,000.00	2,773,244,777,300	310,247,623,600
<b>Total R2048 SPOT</b>									<b>143,538,849,079,000.00</b>	<b>2,773,244,777,300</b>	<b>310,247,623,600</b>
<b>Total For R2048</b>									<b>143,538,849,079,000.00</b>	<b>2,773,244,777,300</b>	<b>310,247,623,600</b>
R208 On 31/03/2021 Spot Bond			4.19500	102.75617	4.26500	102.67966			741,955,174,800,000.00	1,130,382,640,000	462,793,544,700
<b>Total R208 SPOT</b>									<b>741,955,174,800,000.00</b>	<b>1,130,382,640,000</b>	<b>462,793,544,700</b>
<b>Total For R208</b>									<b>741,955,174,800,000.00</b>	<b>1,130,382,640,000</b>	<b>462,793,544,700</b>
R209 On 31/03/2036 Spot Bond			11.15500	64.22681	11.07500	64.63466			179,454,210,743,000.00	1,629,713,510,600	1,073,860,654,300
<b>Total R209 SPOT</b>									<b>179,454,210,743,000.00</b>	<b>1,629,713,510,600</b>	<b>1,073,860,654,300</b>
<b>Total For R209</b>									<b>179,454,210,743,000.00</b>	<b>1,629,713,510,600</b>	<b>1,073,860,654,300</b>
R210 On 31/03/2028 Spot Bond			4.00000	183.09973	4.00000	183.06387			117,774,459,200,000.00	29,443,614,800	100,969,060,400
<b>Total R210 SPOT</b>									<b>117,774,459,200,000.00</b>	<b>29,443,614,800</b>	<b>100,969,060,400</b>
<b>Total For R210</b>									<b>117,774,459,200,000.00</b>	<b>29,443,614,800</b>	<b>100,969,060,400</b>
R212 On 31/01/2022 Spot Bond			2.25000	165.21084	2.25000	165.18620			229,556,724,750,000.00	102,025,211,000	131,011,074,000
<b>Total R212 SPOT</b>									<b>229,556,724,750,000.00</b>	<b>102,025,211,000</b>	<b>131,011,074,000</b>
<b>Total For R212</b>									<b>229,556,724,750,000.00</b>	<b>102,025,211,000</b>	<b>131,011,074,000</b>
R213 On 28/02/2031 Spot Bond			10.57000	78.31410	10.52500	78.53385			558,700,174,575,000.00	336,679,297,500	351,220,923,800
<b>Total R213 SPOT</b>									<b>558,700,174,575,000.00</b>	<b>336,679,297,500</b>	<b>351,220,923,800</b>
<b>Total For R213</b>									<b>558,700,174,575,000.00</b>	<b>336,679,297,500</b>	<b>351,220,923,800</b>

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	28/02/2041	Spot Bond			11.15000	63.60375	11.15000	63.58510			140,152,546,555,000.00	640,372,425,700	846,870,063,100
<b>Total R214 SPOT</b>												<b>10,152,546,555,000.00</b>	<b>640,372,425,700</b>	<b>346,870,063,100</b>
<b>Total For R214</b>												<b>10,152,546,555,000.00</b>	<b>640,372,425,700</b>	<b>346,870,063,100</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>
<b>Total For RC007U</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
RC008U	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>
RC009U	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>
RC010U	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>
RC011U	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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RC0171 On 23/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RC017U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC017U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RC0181 On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RC018U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC018U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RC0191 On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RC019U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC019U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RC0201 On 29/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RC020U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC020U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RC0211 On 08/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RC021U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC021U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF021 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>
RDF061 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>
RDF071 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>
RDF081 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>
RDF091 On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF101 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>
RDF111 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.64456			0.00	0	0
<b>Total RDFB08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.40175			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 27/03/2022 Spot Bond					0.00000	101.47152			0.00	0	25,000,000
<b>Total RDFB11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>25,000,000</b>
<b>Total For RDFB11</b>									<b>0.00</b>	<b>0</b>	<b>25,000,000</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
RDFB1: On 27/11/2022 Spot Bond					0.00000	102.26901				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	101.42732				0.00	1,000,000,000	500,000,000
<b>Total RDFB13 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For RDFB13</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.51842				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	101.63154				0.00	0	0
<b>Total RDFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1: On 11/02/2022 Spot Bond					0.00000	101.75658				0.00	0	0
<b>Total RDFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1: On 11/02/2024 Spot Bond					0.00000	101.77020				0.00	0	0
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1: On 11/02/2026 Spot Bond					0.00000	101.92985				0.00	0	0
<b>Total RDFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.58615				0.00	0	0
<b>Total RDFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.76786				0.00	0	0
<b>Total RDFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.78875				0.00	0	0
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.66884				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	101.51982				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.66758				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>
RDFB26 On 28/11/2024 Spot Bond					0.00000	101.61051				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	101.29139				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	99.91478				0.00	0	0
<b>Total RDFC49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC49</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC5 On 16/11/2020 Spot Bond					0.00000	101.51467				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>
REB17U 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	100.47865				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	100.76169				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	101.39697				0.00	0	0
<b>Total RED301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED50 On 05/12/2022 Spot Bond					0.00000	101.76148				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	104.41579				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	105.34250				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RED70 On 17/04/2023 Spot Bond					0.00000	100.18124				0.00	0	0
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED70 On 17/04/2023 Spot Bond					0.00000	100.20280				0.00	0	0
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED705</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED80 On 06/04/2021 Spot Bond					0.00000	100.71649				0.00	97,573,170	48,786,585
<b>Total RED801 SPOT</b>										<b>0.00</b>	<b>97,573,170</b>	<b>48,786,585</b>
<b>Total For RED801</b>										<b>0.00</b>	<b>97,573,170</b>	<b>48,786,585</b>
RED90 On 28/07/2022 Spot Bond					0.00000	105.30733				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>
RES04 On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES35 On 25/08/2021 Spot Bond					0.00000	102.00043				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	99.79616				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	100.40005				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	100.01607				0.00	0	0
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES42 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>
RES44 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>
RES45 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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.93500	102.94165	6.93500	102.92247			0.00	0	0
<b>Total RW21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RW23 On 10/12/2023 Spot Bond			7.79500	108.84719	7.79500	108.82445			0.00	0	179,077,900
<b>Total RW23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>179,077,900</b>
<b>Total For RW23</b>									<b>0.00</b>	<b>0</b>	<b>179,077,900</b>
RW28 On 10/12/2028 Spot Bond			12.39500	92.57693	12.39500	92.54652			0.00	0	500,000,000
<b>Total RW28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For RW28</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
SBK12/ On 25/11/2020 Spot Bond			10.00000	104.94000	10.00000	104.91300			0.00	0	0
<b>Total SBK12/R157 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK12/R157</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK18 On 24/10/2020 Spot Bond					0.00000	100.15618			0.00	0	0
<b>Total SBK18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK22 On 28/05/2020 Spot Bond					0.00000	101.83488			0.00	0	300,000,000
<b>Total SBK22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For SBK22</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
SBK23 On 28/05/2022 Spot Bond			7.41500	112.58682	7.41500	112.56430			0.00	0	2,030,000,000
<b>Total SBK23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,030,000,000</b>
<b>Total For SBK23</b>									<b>0.00</b>	<b>0</b>	<b>2,030,000,000</b>
SBK24 On 19/10/2020 Spot Bond					0.00000	100.26727			0.00	46,000,000	23,000,000
<b>Total SBK24 SPOT</b>									<b>0.00</b>	<b>46,000,000</b>	<b>23,000,000</b>
<b>Total For SBK24</b>									<b>0.00</b>	<b>46,000,000</b>	<b>23,000,000</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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK25 On 25/04/2021 Spot Bond					0.00000	100.36184			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			7.21500	104.75480	7.21500	104.73451			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	99.88452			0.00	0	0
<b>Total SBN01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS18 On 23/06/2021 Spot Bond					0.00000	101.37647			0.00	0	0
<b>Total SBS18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS19 On 23/06/2021 Spot Bond			6.29500	107.69912	6.29500	107.68088			0.00	0	0
<b>Total SBS19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS20 On 15/05/2026 Spot Bond			8.46500	111.82717	8.46500	111.80170			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	104.39351			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			7.13500	111.63240	7.13500	111.61090			0.00	0	500,000,000
<b>Total SBS27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For SBS27</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
SBS3 On 25/05/2026 Spot Bond			8.62000	101.43245	8.62000	101.40893			0.00	0	0
<b>Total SBS3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS31 On 12/06/2027 Spot Bond			9.13000	106.94051	9.13000	106.91443			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			7.51500	110.51193	7.51500	110.48978			0.00	0	0
<b>Total SBS34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS34</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS38 On 29/01/2025 Spot Bond			7.65000	107.78600	7.65000	107.76378			0.00	0	0
<b>Total SBS38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS39 On 29/01/2030 Spot Bond			10.33500	98.47713	10.33500	98.44986			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			5.84000	107.83367	5.84000	107.81662			0.00	0	580,000,000
<b>Total SBS4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
<b>Total For SBS4</b>									<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
SBS40 On 12/11/2020 Spot Bond					0.00000	102.05699			0.00	0	109,000,000
<b>Total SBS40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>109,000,000</b>
<b>Total For SBS40</b>									<b>0.00</b>	<b>0</b>	<b>109,000,000</b>
SBS41 On 12/11/2022 Spot Bond			6.45000	112.66727	6.45000	112.64762			0.00	0	207,036,500
<b>Total SBS41 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>207,036,500</b>
<b>Total For SBS41</b>									<b>0.00</b>	<b>0</b>	<b>207,036,500</b>
SBS42 On 12/11/2025 Spot Bond			8.14500	115.74822	8.14500	115.72284			0.00	0	0
<b>Total SBS42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS42</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS43 On 12/11/2027 Spot Bond			9.24000	113.31738	9.24000	113.28926			0.00	0	0
<b>Total SBS43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS45 On 15/02/2021 Spot Bond					0.00000	102.06476			0.00	0	0
<b>Total SBS45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS46 On 15/02/2023 Spot Bond			6.55500	112.35575	6.55500	112.33584			0.00	0	0
<b>Total SBS46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS47 On 15/02/2023 Spot Bond					0.00000	102.73359			0.00	0	2,000,000,000
<b>Total SBS47 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For SBS47</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
SBS49 On 31/01/2022 Spot Bond					0.00000	99.89796			0.00	0	3,300,000,000
<b>Total SBS49 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,300,000,000</b>
<b>Total For SBS49</b>									<b>0.00</b>	<b>0</b>	<b>3,300,000,000</b>
SBS50 On 31/01/2022 Spot Bond			5.97000	107.93472	5.97000	107.91727			0.00	0	6,000,000,000
<b>Total SBS50 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>6,000,000,000</b>
<b>Total For SBS50</b>									<b>0.00</b>	<b>0</b>	<b>6,000,000,000</b>
SBS51 On 31/01/2024 Spot Bond			7.08500	7.08500	7.08500	110.97703			0.00	0	0
<b>Total SBS51 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS51</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS52 On 29/01/2030 Spot Bond					0.00000	99.89772				0.00	0	0
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	101.36911				0.00	0	0
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS54 On 12/06/2020 Spot Bond					0.00000	101.25981				0.00	0	0
<b>Total SBS54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS54</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS55 On 12/06/2022 Spot Bond					0.00000	101.69205				0.00	0	2,000,000,000
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
SBS56 On 12/06/2022 Spot Bond			6.22500	108.63075	6.22500	108.61256				0.00	0	0
<b>Total SBS56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	101.13069				0.00	0	80,000,000
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	101.29104				0.00	0	0
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS59 On 09/10/2020 Spot Bond					0.00000	100.65140				0.00	0	0
<b>Total SBS59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS60 On 18/01/2023 Spot Bond					0.00000	100.91677				0.00	0	0
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS62 On 31/01/2024 Spot Bond					0.00000	99.52816				0.00	0	400,000,000
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
SBS63 On 31/01/2026 Spot Bond					0.00000	99.76245				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	97.87495				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS65 On 15/05/2024 Spot Bond					0.00000	99.97345				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	100.26318				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	99.41829				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	100.14781				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	101.38761				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			3.40000	302.38496	3.40000	302.33058			435,200,000,000.00	128,000,000	32,000,000	
<b>Total SBSI11 SPOT</b>									<b>435,200,000,000.00</b>	<b>128,000,000</b>	<b>32,000,000</b>	
<b>Total For SBSI11</b>									<b>435,200,000,000.00</b>	<b>128,000,000</b>	<b>32,000,000</b>	
SBSI14 On 07/12/2033 Spot Bond			5.05500	5.05500	5.05500	200.79936			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	103.81169			0.00	0	400,000,000	
<b>Total SBT101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>	
<b>Total For SBT101</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>	
SBT102 On 30/09/2022 Spot Bond					0.00000	100.88001			0.00	0	0	
<b>Total SBT102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBT102</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
SBT103 On 31/03/2024 Spot Bond					0.00000	97.25114			0.00	6,198,000,000	7,099,000,000	
<b>Total SBT103 SPOT</b>									<b>0.00</b>	<b>6,198,000,000</b>	<b>7,099,000,000</b>	
<b>Total For SBT103</b>									<b>0.00</b>	<b>6,198,000,000</b>	<b>7,099,000,000</b>	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.02781			0.00	0	800,000,000	
<b>Total SBT201 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>800,000,000</b>	
<b>Total For SBT201</b>									<b>0.00</b>	<b>0</b>	<b>800,000,000</b>	
SBT202 On 03/12/2023 Spot Bond					0.00000	97.46231			0.00	0	0	
<b>Total SBT202 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBT202</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBT203 On 03/12/2023 Spot Bond			8.24500	110.63931	8.24500	110.61489			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	100.13459			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	93.55447			0.00	800,000,000	400,000,000
<b>Total SBT206 SPOT</b>									<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For SBT206</b>									<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
SGI004 On 20/01/2021 Spot Bond					0.00000	100.47409			0.00	0	0
<b>Total SGI004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGI005 On 10/07/2021 Spot Bond					0.00000	100.48384			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	98.40543			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	104.94000	10.00000	104.91300			0.00	0	0
<b>Total SHS11U/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS11U/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLI4 On 15/08/2021 Spot Bond					0.00000	102.77699			0.00	0	0
<b>Total SLI4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLI4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.66769			0.00	0	0
<b>Total SLRA2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA3 On 15/11/2020 Spot Bond					0.00000	101.57026			0.00	0	0
<b>Total SLRA3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.62636			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.90324				0.00	0	0
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.71263				0.00	0	0
<b>Total SLRB2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.71617				0.00	0	0
<b>Total SLRB3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.72524				0.00	0	0
<b>Total SLRB4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.63540				0.00	0	0
<b>Total SLRB5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.87795				0.00	0	0
<b>Total SLRC2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.79343				0.00	0	0
<b>Total SLRC3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.83307				0.00	0	0
<b>Total SLRC4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.51734				0.00	0	0
<b>Total SLRC5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SNT02 On 12/04/2021 Spot Bond					0.00000	101.49649				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			7.84500	110.59237	7.84500	110.56912				0.00	0	9,602,100,000
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,602,100,000</b>
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	<b>9,602,100,000</b>
SNT04 On 27/06/2022 Spot Bond					0.00000	100.97365				0.00	1,000,000,000	2,625,000,000
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>2,625,000,000</b>
<b>Total For SNT04</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>2,625,000,000</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
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.55245			0.00	0	0
<b>Total SOLB01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SOLB01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.87255			0.00	0	0
<b>Total SPDA10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA11 On 21/08/2020 Spot Bond					0.00000	101.63140			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>
SPDA12 On 21/08/2022 Spot Bond					0.00000	102.45569			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>
SPDA13 On 21/08/2024 Spot Bond					0.00000	101.50609			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	101.56663			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>
SPG004 On 27/09/2023 Spot Bond					0.00000	100.76488			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>
SPG005 On 15/03/2024 Spot Bond					0.00000	101.10685			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>
SPG006 On 18/06/2022 Spot Bond					0.00000	101.18798			0.00	0	0
<b>Total SPG006 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG006</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPG007 On 18/06/2024 Spot Bond					0.00000	101.06655			0.00	0	25,000,000
<b>Total SPG007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>25,000,000</b>
<b>Total For SPG007</b>									<b>0.00</b>	<b>0</b>	<b>25,000,000</b>
SPG008 On 15/10/2022 Spot Bond					0.00000	100.20282			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>
SPG009 On 15/10/2024 Spot Bond					0.00000	100.25319			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPGC0 On 15/10/2020 Spot Bond					0.00000	99.91810			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>
SS053L On 12/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total SS053U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS053U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 31/03/2021 Spot Bond			6.81000	100.38277	6.81000	100.36440			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			6.81000	100.38277	6.81000	100.36440			0.00	0	0
<b>Total SSN005 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN005</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01 On 31/01/2025 Spot Bond			5.31500	5.31500	5.31500	127.25811			0.00	0	0
<b>Total SSN011 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN011</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01 On 21/12/2026 Spot Bond			10.47000	103.69828	10.47000	103.66937			0.00	0	0
<b>Total SSN017 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN017</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02 On 28/02/2031 Spot Bond			12.39500	69.31861	12.39500	69.29608			0.00	0	0
<b>Total SSN021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN021</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN02: On 07/12/2023 Spot Bond					0.00000	97.30351				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 02/06/2020 Spot Bond					0.00000	101.42074				0.00	0	0
<b>Total SSN034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 17/11/2020 Spot Bond					0.00000	101.68537				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	101.49262				0.00	0	0
<b>Total SSN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.28099				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	100.40244				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			7.54500	107.04746	7.54500	107.02580				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			4.86000	102.37139	4.86000	102.34892				0.00	0	0
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 09/02/2027 Spot Bond					0.00000	100.27086				0.00	0	0
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 30/04/2027 Spot Bond					0.00000	99.86517				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	100.43456				0.00	0	0
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05: On 08/12/2023 Spot Bond			3.53000	3.53000	3.53000	301.06497				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN05 On 26/09/2020 Spot Bond					0.00000	100.70053			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	100.00136			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 26/10/2022 Spot Bond					0.00000	99.91845			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	99.81954			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	100.51247			0.00	0	0
<b>Total SSN060 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN060</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06 On 31/03/2028 Spot Bond			5.22000	5.22000	5.22000	168.11479			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			4.70000	4.70000	4.70000	130.76820			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			5.06000	5.06000	5.06000	99.62142			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			4.84000	4.84000	4.84000	92.57745			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			5.18000	5.18000	5.18000	168.58227			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN06( On 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	101.45678				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	101.44036				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	101.39996				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	101.12634				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	101.11198				0.00	0	0
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07( On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07( On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07( On 19/06/2023 Spot Bond					0.00000	101.06453				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	100.40559				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	82.20900				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	102.65270				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN08: On 27/08/2024 Spot Bond					0.00000	101.49593				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	101.25228				0.00	0	0
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 05/11/2023 Spot Bond					0.00000	101.87902				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			4.98000	4.98000	4.98000	202.35435				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 21/12/2026 Spot Bond					0.00000	99.45149				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 31/01/2030 Spot Bond					0.00000	101.84147				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 31/01/2030 Spot Bond					0.00000	100.98764				0.00	0	0
<b>Total SSN095 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN095</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN09: On 28/05/2025 Spot Bond					0.00000	101.27811				0.00	0	0
<b>Total SSN096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN09: On 28/02/2027 Spot Bond					0.00000	100.68244				0.00	0	0
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SZ25 On 30/09/2025 Spot Bond			9.99000	96.50216	9.99000	96.47646				0.00	0	1,200,000,000
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,000</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
T13A11 On 21/08/2020 Spot Bond					0.00000	102.00950				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			6.69000	102.96912	6.69000	102.95065				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	101.58341				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			6.79000	102.87757	6.79000	102.85885				0.00	0	0
<b>Total T13A16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A19 On 21/08/2020 Spot Bond					0.00000	101.57697				0.00	0	0
<b>Total T13A19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A20 On 21/08/2020 Spot Bond			6.74000	102.61511	6.74000	102.59658				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	101.52725				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	101.55998				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	104.75066	8.55000	104.72656				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	101.45037				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	101.41493				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	101.41416				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS13€ On 06/07/2020 Spot Bond					0.00000	100.73645				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>
TFS14€ On 28/10/2021 Spot Bond					0.00000	99.98431				0.00	2,000,000,000	1,000,000,000
<b>Total TFS142 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For TFS142</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.40522				0.00	0	500,000,000
<b>Total TFS145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For TFS145</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
TFS147 On 12/10/2020 Spot Bond					0.00000	100.50154				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	101.12430				0.00	0	0
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS14€ On 31/10/2021 Spot Bond					0.00000	99.89643				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	101.35318				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	100.65241				0.00	0	0
<b>Total TFS153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS154 On 06/07/2023 Spot Bond					0.00000	100.78214				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	101.29268				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	101.47158				0.00	0	0
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS157 On 16/11/2023 Spot Bond					0.00000	101.53265				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.78909				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	98.67479				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>
TFS16C On 25/04/2020 Spot Bond					0.00000	99.93456				0.00	0	0
<b>Total TFS160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS160</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS161 On 27/05/2022 Spot Bond					0.00000	101.33327				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	101.35607				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	99.96743				0.00	0	0
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS164 On 22/10/2024 Spot Bond					0.00000	100.01431				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	101.60867				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			7.11000	102.28889	7.11000	102.26941				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	101.76629				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			6.78000	102.54820	6.78000	102.52957				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13B On 21/08/2020 Spot Bond					0.00000	101.63599				0.00	0	0
<b>Total TH13B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B On 21/08/2020 Spot Bond					0.00000	101.63768				0.00	0	0
<b>Total TH13B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B On 21/08/2020 Spot Bond					0.00000	101.68657				0.00	0	0
<b>Total TH13B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B On 21/08/2020 Spot Bond					0.00000	101.64213				0.00	0	0
<b>Total TH13B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B On 21/08/2020 Spot Bond					0.00000	101.63093				0.00	0	0
<b>Total TH13B5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C On 21/08/2020 Spot Bond					0.00000	101.75398				0.00	0	0
<b>Total TH13C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C On 21/08/2020 Spot Bond					0.00000	101.76746				0.00	0	0
<b>Total TH13C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C On 21/08/2020 Spot Bond					0.00000	101.77083				0.00	0	0
<b>Total TH13C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C On 21/08/2020 Spot Bond					0.00000	101.80453				0.00	0	0
<b>Total TH13C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C On 21/08/2020 Spot Bond					0.00000	101.84665				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	102.30939				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	102.30939				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13D: On 21/08/2020 Spot Bond					0.00000	102.35981			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	102.33460			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	102.34300			0.00	0	0
<b>Total TH13D5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2021 Spot Bond					0.00000	101.58358			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			6.54000	109.53100	6.54000	109.51164			0.00	0	0
<b>Total TH14A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2021 Spot Bond					0.00000	102.56417			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			6.70000	107.86924	6.70000	107.84971			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	101.68638			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	101.93480			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	101.61560			0.00	0	0
<b>Total TH14B3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14B3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C: On 21/11/2021 Spot Bond					0.00000	102.51474			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	102.63225			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH14C: On 21/11/2021 Spot Bond					0.00000	101.71670				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	102.27519				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	104.12644				0.00	0	0
<b>Total TH14D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14D: On 21/11/2021 Spot Bond					0.00000	103.65359				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	101.52656				0.00	0	0
<b>Total TH15A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A: On 21/11/2022 Spot Bond					0.00000	101.54319				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	104.13921				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	101.63692				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	101.39124				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	101.48576				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	101.50271				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	101.58029				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15B: On 21/11/2022 Spot Bond					0.00000	102.03997				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	102.14421				0.00	0	0
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15C: On 21/11/2022 Spot Bond					0.00000	101.65952				0.00	0	0
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15C: On 21/11/2022 Spot Bond					0.00000	102.34271				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	101.61906				0.00	0	0
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15D: On 21/11/2022 Spot Bond					0.00000	103.85588				0.00	0	0
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15D: On 21/11/2022 Spot Bond					0.00000	102.63413				0.00	0	0
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15D: On 21/11/2022 Spot Bond					0.00000	101.97783				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	101.47740				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	101.50946				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	101.44950	8.49000	101.42633				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	101.54994				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH16C On 21/08/2024 Spot Bond					0.00000	101.60221				0.00	0	0
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH16D On 21/08/2024 Spot Bond					0.00000	101.96437				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/R On 25/11/2020 Spot Bond			10.00000	104.94000	10.00000	104.91300				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	101.30944				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	101.32325				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			7.31500	104.89588	7.31500	104.87540				0.00	0	0
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL25 On 04/09/2024 Spot Bond			8.41000	105.46977	8.41000	105.44616				0.00	0	1,600,000,000
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000,000</b>
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000,000</b>
TL26 On 25/11/2024 Spot Bond					0.00000	102.50312				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	101.02164				0.00	0	0
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL28 On 24/04/2025 Spot Bond			10.05000	97.03074	10.05000	97.00475				0.00	0	0
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL29 On 24/04/2025 Spot Bond					0.00000	99.98369				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL30 On 10/06/2024 Spot Bond					0.00000	101.20300			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	101.22802			0.00	0	0
<b>Total TL31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TL32 On 09/02/2027 Spot Bond					0.00000	101.74558			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>
TLC09 On 17/09/2020 Spot Bond					0.00000	101.01421			0.00	800,000,000	400,000,000
<b>Total TLC09 SPOT</b>									<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For TLC09</b>									<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
TN20 On 17/09/2020 Spot Bond			5.24500	103.08723	5.24500	103.07272		19,951,980,000,000.00	3,804,000,000	10,454,000,000	
<b>Total TN20 SPOT</b>								<b>19,951,980,000,000.00</b>	<b>3,804,000,000</b>	<b>10,454,000,000</b>	
<b>Total For TN20</b>								<b>19,951,980,000,000.00</b>	<b>3,804,000,000</b>	<b>10,454,000,000</b>	
TN20/R On 17/09/2020 Spot Bond			100.00000	75.17857	100.00000	75.03173		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>	
TN21U On 13/05/2021 Spot Bond			100.00000	52.21460	100.00000	52.09840		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			7.77500	114.22837	7.77500	114.20444		258,759,775,000.00	33,281,000	14,179,940,500	
<b>Total TN23 SPOT</b>								<b>258,759,775,000.00</b>	<b>33,281,000</b>	<b>14,179,940,500</b>	
<b>Total For TN23</b>								<b>258,759,775,000.00</b>	<b>33,281,000</b>	<b>14,179,940,500</b>	
TN23/R On 06/11/2023 Spot Bond			100.00000	20.85560	100.00000	20.80919		0.00	0	0	
<b>Total TN23/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN23/R2023</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TN25 On 19/08/2025 Spot Bond			10.47000	97.78652	10.47000	97.75911		21,388,009,206,000.00	2,042,789,800	36,038,100,100	
<b>Total TN25 SPOT</b>								<b>21,388,009,206,000.00</b>	<b>2,042,789,800</b>	<b>36,038,100,100</b>	
<b>Total For TN25</b>								<b>21,388,009,206,000.00</b>	<b>2,042,789,800</b>	<b>36,038,100,100</b>	
TN25/R On 19/08/2025 Spot Bond			100.00000	12.18958	100.00000	12.16245		0.00	0	0	
<b>Total TN25/R186 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN25/R186</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TN27 On 14/11/2027 Spot Bond			10.77000	94.44678	10.77000	94.41956		0.00	0	4,700,000,000	
<b>Total TN27 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>4,700,000,000</b>	
<b>Total For TN27</b>								<b>0.00</b>	<b>0</b>	<b>4,700,000,000</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
TN27/R On 14/11/2027 Spot Bond			100.00000	12.96720	100.00000	12.93834				0.00	0	0
<b>Total TN27/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN27/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TN30 On 09/10/2030 Spot Bond			11.82500	92.58352	11.82500	92.55446				0.00	0	2,500,000,000
<b>Total TN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For TN30</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	117.91492	8.00000	117.88965				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			12.90000	85.05290	12.90000	85.02385				0.00	0	8,000,000,000
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000,000</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000,000</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	100.43006	10.75000	100.40134				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>
TNF25L On 14/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TNF25U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TNF25U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 25/11/2020 Spot Bond			10.00000	104.94000	10.00000	104.91300				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			7.32000	105.05679	7.32000	105.03604				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			7.04000	105.08723	7.04000	105.06736				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			6.84000	6.84000	6.84000	105.21269				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	101.18376				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	101.20936				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRA2C On 14/12/2020 Spot Bond					0.00000	102.25608			0.00	0	0
<b>Total TRA2C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2C: On 14/12/2020 Spot Bond					0.00000	101.35770			0.00	0	0
<b>Total TRA2C2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2C2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2D On 14/12/2020 Spot Bond					0.00000	101.62296			0.00	0	0
<b>Total TRA2D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2D: On 14/12/2020 Spot Bond					0.00000	101.62296			0.00	0	0
<b>Total TRA2D2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2D2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.64999			0.00	0	0
<b>Total TRA3A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.69146			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			7.25500	108.08364	7.25500	108.06248			0.00	0	0
<b>Total TRA3A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.64059			0.00	0	0
<b>Total TRA3A6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.67641			0.00	0	0
<b>Total TRA3A7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3B On 14/11/2022 Spot Bond					0.00000	101.96208			0.00	0	0
<b>Total TRA3B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.92263			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 13/04/2022 Spot Bond					0.00000	99.93445			0.00	0	0
<b>Total TRA4A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.40153				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			7.54500	107.22051	7.54500	105.92314				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	100.38100				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	100.39508				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	100.40153				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	100.25396	8.62000	100.23085				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	100.42638				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	100.42638				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
<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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
TSG01l 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>
TSG02l 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>
TSG03l 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>
TSG04l 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>
TSG05l 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>
TSG06l 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>
TSG07l 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>
TSG08l 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>
TSP232 On 07/05/2020 Spot Bond					0.00000	99.70381			0.00	0	0
<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>
TSP233 On 09/07/2020 Spot Bond					0.00000	98.43335			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>
TSP235 On 13/08/2020 Spot Bond					0.00000	102.83893			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP238 On 08/10/2020 Spot Bond					0.00000	96.62938				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>
TSP239 On 14/05/2020 Spot Bond					0.00000	99.58103				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>
TSP240 On 12/11/2020 Spot Bond					0.00000	95.88277				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>
TSP241 On 11/06/2020 Spot Bond					0.00000	99.10556				0.00	0	0
<b>Total TSP241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP242 On 10/09/2020 Spot Bond					0.00000	97.35802				0.00	0	0
<b>Total TSP242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP243 On 04/03/2021 Spot Bond					0.00000	94.05834				0.00	0	0
<b>Total TSP243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP244 On 18/03/2021 Spot Bond					0.00000	93.94890				0.00	0	0
<b>Total TSP244 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP244</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP245 On 08/04/2021 Spot Bond					0.00000	93.82381				0.00	0	0
<b>Total TSP245 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP245</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TU1A11 On 31/01/2025 Spot Bond					0.00000	102.03880				0.00	0	0
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TU1B11 On 31/01/2025 Spot Bond					0.00000	102.44255				0.00	0	0
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TU1D11 On 31/01/2025 Spot Bond					0.00000	103.55581				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>
TUHF02 On 24/10/2024 Spot Bond					0.00000	99.98085				0.00	0	0
<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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC32 On 24/04/2020 Spot Bond					0.00000	101.67517				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	101.63875				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>
TWC32 On 13/05/2020 Spot Bond					0.00000	101.34592				0.00	0	0
<b>Total TWC329 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC329</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC33 On 19/05/2020 Spot Bond					0.00000	101.13021				0.00	0	0
<b>Total TWC330 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC330</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC33 On 27/05/2020 Spot Bond					0.00000	101.04847				0.00	0	0
<b>Total TWC331 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC331</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC33 On 04/06/2020 Spot Bond					0.00000	100.95178				0.00	0	0
<b>Total TWC332 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC332</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC33 On 10/07/2020 Spot Bond					0.00000	100.23589				0.00	0	0
<b>Total TWC333 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC333</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC33 On 20/07/2020 Spot Bond					0.00000	100.04258				0.00	0	0
<b>Total TWC334 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC334</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			7.27000	104.31903	7.27000	104.29878				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			11.12000	102.18907	11.12000	102.15902				0.00	0	0
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA2U On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCJB6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCJB6U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB6U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCJB7U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB7U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB8I On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCJB8U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB8U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCJB9U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB9U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPA1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPA2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPA3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPA4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPA5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPA6U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA6U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPA7U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA7U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPA8U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA8U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
VJA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VJA12U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA12U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VJB03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VJB04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VJB05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VJB06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VJB12U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB12U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE07 On 08/06/2020 Spot Bond					0.00000	101.24002			0.00	0	0
<b>Total VKE07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE09 On 08/07/2020 Spot Bond					0.00000	100.60606			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	100.04233			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	100.01436			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	100.12134			0.00	0	0
<b>Total VKE12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE13 On 27/08/2021 Spot Bond					0.00000	101.80315			0.00	0	75,000,000
<b>Total VKE13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>75,000,000</b>
<b>Total For VKE13</b>									<b>0.00</b>	<b>0</b>	<b>75,000,000</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
VKE14 On 27/08/2023 Spot Bond					0.00000	101.57362			0.00	0	0
<b>Total VKE14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE15 On 14/02/2023 Spot Bond					0.00000	101.62560			0.00	0	0
<b>Total VKE15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE16 On 14/02/2025 Spot Bond					0.00000	101.66316			0.00	0	0
<b>Total VKE16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE16</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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VPA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPB03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPB04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPB05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPB06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPB07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPB08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPB09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>
VPB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPB12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB12U</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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VR865L On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<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>
VR867L On 19/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VR867U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR867U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VR868L On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VR868U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR868U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VR869L On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VR869U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR869U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VR870L On 06/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VR870U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR870U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VR871L On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VR871U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR871U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WHL01 On 10/10/2020 Spot Bond					0.00000	100.48344			0.00	400,000,000	200,000,000
<b>Total WHL01 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For WHL01</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total WHL01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WHL02 On 02/10/2021 Spot Bond					0.00000	101.00988			0.00	500,000,000	500,000,000
<b>Total WHL02 SPOT</b>									<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For WHL02</b>									<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</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	99.20693			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			5.78000	103.94038	5.78000	103.92401				0.00	0	0
<b>Total WSP4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP5 On 28/05/2021 Spot Bond			6.06500	106.70950	6.06500	106.69198				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/R203 On 28/05/2021 Spot Bond			100.00000	50.00928	100.00000	49.89799				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>2.11e+017</b>	<b>22,657,792,254,770</b>	<b>210,221,619,948</b>
<b>Total for SPOT :</b>										<b>2.11e+017</b>	<b>657,792,254,770</b>	<b>210,221,619,948</b>
<b>Total Futures</b>										<b>2.11e+017</b>	<b>657,792,304,105</b>	<b>210,222,946,070</b>
<b>Total Options</b>										<b>716 935.21</b>	<b>417</b>	<b>430,167</b>
<b>Grand Total:</b>										<b>2.11e+017</b>	<b>657,792,304,522</b>	<b>210,223,376,237</b>