



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/03/2020

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			14.30844	61.09857	13.67734	63.72076			0.00	0	350
ES33 On 06/08/2020 Bond Future			14.60450	62.07458	13.91606	64.85396			0.00	0	0
ES33 On 05/11/2020 Bond Future			14.90754	59.27893	14.16493	62.19204			0.00	0	0
ES33 On 04/02/2021 Bond Future			15.23312	60.25023	14.43541	63.28522			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			14.62429	60.39397	14.00180	63.10303			0.00	0	4,919
ES42 On 06/08/2020 Bond Future			14.92022	61.35874	14.23969	64.22504			0.00	0	0
ES42 On 05/11/2020 Bond Future			15.22749	58.07680	14.48959	61.07973			0.00	0	0
ES42 On 04/02/2021 Bond Future			15.54669	59.02843	14.75205	62.15272			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			126.41574	126.41574	129.29614	129.29614			884,910.18	7	2,087
I2025 On 06/08/2020 Bond Future			126.96026	126.96026	130.12086	130.12086			0.00	0	0
I2025 On 05/11/2020 Bond Future			129.01796	129.01796	132.41645	132.41645			0.00	0	0
I2025 On 04/02/2021 Bond Future			129.63257	129.63257	133.24716	133.24716			0.00	0	0

Contract Details	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>884,910.18</b>	<b>7</b>	<b>2,087</b>
<b>Total For I2025</b>									<b>884,910.18</b>	<b>7</b>	<b>2,087</b>
I2029 On 07/05/2020 Bond Future			87.64202	87.64202	89.49518	89.49518			0.00	0	3,814
I2029 On 06/08/2020 Bond Future			89.06390	89.06390	91.10886	91.10886			0.00	0	0
I2029 On 05/11/2020 Bond Future			89.36481	89.36481	91.57304	91.57304			0.00	0	0
I2029 On 04/02/2021 Bond Future			90.84946	90.84946	93.20484	93.20484			0.00	0	0
<b>Total I2029 Future</b>									<b>0.00</b>	<b>0</b>	<b>3,814</b>
<b>Total For I2029</b>									<b>0.00</b>	<b>0</b>	<b>3,814</b>
I2033 On 07/05/2020 Bond Future			81.57627	81.57627	86.65751	86.65751			0.00	0	7,142
I2033 On 06/08/2020 Bond Future			82.89969	82.89969	88.22012	88.22012			0.00	0	0
I2033 On 05/11/2020 Bond Future			83.02310	83.02310	88.55502	88.55502			0.00	0	0
I2033 On 04/02/2021 Bond Future			84.40245	84.40245	90.13303	90.13303			0.00	0	0
<b>Total I2033 Future</b>									<b>0.00</b>	<b>0</b>	<b>7,142</b>
<b>Total For I2033</b>									<b>0.00</b>	<b>0</b>	<b>7,142</b>
I2038 On 07/05/2020 Bond Future			89.20066	89.20066	94.15915	94.15915			7,760,457.42	87	11,856
I2038 On 06/08/2020 Bond Future			88.95312	88.95312	94.16199	94.16199			0.00	0	0
I2038 On 05/11/2020 Bond Future			90.39492	90.39492	95.82314	95.82314			0.00	0	0
I2038 On 04/02/2021 Bond Future			90.17666	90.17666	95.81034	95.81034			0.00	0	0
<b>Total I2038 Future</b>									<b>7,760,457.42</b>	<b>87</b>	<b>11,856</b>
<b>Total For I2038</b>									<b>7,760,457.42</b>	<b>87</b>	<b>11,856</b>
I2046 On 07/05/2020 Bond Future			75.41274	75.41274	81.16398	81.16398			50,300,297.58	667	15,090
I2046 On 06/08/2020 Bond Future			76.63621	76.63621	82.62748	82.62748			0.00	0	0
I2046 On 05/11/2020 Bond Future			76.08296	76.08296	82.28869	82.28869			0.00	0	0
I2046 On 04/02/2021 Bond Future			77.34695	77.34695	83.75481	83.75481			0.00	0	0
<b>Total I2046 Future</b>									<b>50,300,297.58</b>	<b>667</b>	<b>15,090</b>
<b>Total For I2046</b>									<b>50,300,297.58</b>	<b>667</b>	<b>15,090</b>
I2050 On 07/05/2020 Bond Future			76.32510	76.32510	81.76690	81.76690			21,905,303.70	287	15,787
I2050 On 06/08/2020 Bond Future			75.68387	75.68387	81.36007	81.36007			0.00	0	0
I2050 On 05/11/2020 Bond Future			76.91054	76.91054	82.79540	82.79540			0.00	0	0
I2050 On 04/02/2021 Bond Future			76.26829	76.26829	82.34939	82.34939			0.00	0	0
<b>Total I2050 Future</b>									<b>21,905,303.70</b>	<b>287</b>	<b>15,787</b>
<b>Total For I2050</b>									<b>21,905,303.70</b>	<b>287</b>	<b>15,787</b>
R186 On 07/05/2020 Bond Future			11.20076	100.86592	10.54249	103.88066		6.65	5,043,296.00	50	89,962
R186 On 06/08/2020 Bond Future			11.46696	97.17986	10.72962	100.42506		6.68	0.00	0	2,180
R186 On 05/11/2020 Bond Future			11.74303	98.73221	10.92892	102.17283		5.82	0.00	0	0
R186 On 04/02/2021 Bond Future			12.04338	95.05270	11.15056	98.66801		6.07	0.00	0	0
<b>Total R186 Future</b>									<b>5,043,296.00</b>	<b>50</b>	<b>92,142</b>
R186 On 07/05/2020 Bond Future	8.28	Call			0.00000	0.00000	0,000	6.40	0.00	0	0

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	8.93	Call			0.52000	0.00052	0,000	6.39	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			7,914.66000	7.91466	10,928,880	6.39	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Put			10,159.64000	10.15964	13,174,360	6.40	0.00	0	23,172
R186	On	07/05/2020	Bond Future	7.90	Call			0.00000	0.00000	0,000	6.40	0.00	0	0
R186	On	07/05/2020	Bond Future	7.90	Put			13,393.79000	13.39379	16,408,530	6.40	0.00	0	2,500
R186	On	07/05/2020	Bond Future	7.60	Put			15,056.34000	15.05634	18,071,080	6.40	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			0.00000	0.00000	0,000	6.40	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Put			11,331.62000	11.33162	14,346,360	6.40	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			12,410.95000	12.41095	15,425,690	6.40	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			0.00000	0.00000	0,000	6.40	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			12,356.66000	12.35666	15,371,400	6.40	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			0.00000	0.00000	0,000	6.40	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			12,465.26000	12.46526	15,480,000	6.40	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Call			0.02000	0.00002	0,000	6.40	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Call			0.00000	0.00000	0,000	6.40	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call			3.95000	0.00395	0,150	6.39	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put			11,439.25000	11.43925	14,680,650	6.39	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Call			2.57000	0.00257	0,090	6.39	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Put			12,008.73000	12.00873	15,251,450	6.39	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Call			4.11000	0.00411	0,160	6.39	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put			11,387.70000	11.38770	14,628,950	6.39	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call			4.27000	0.00427	0,170	6.39	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put			11,336.18000	11.33618	14,577,280	6.39	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Put			14,608.42000	14.60842	18,047,750	5.46	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call			1.34000	0.00134	0,050	5.46	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call			19.04000	0.01904	1,340	5.46	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put			10,541.83000	10.54183	13,964,750	5.46	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Call			108.65000	0.10865	12,990	5.61	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put			7,679.04000	7.67904	11,024,000	5.61	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.66	Call			19.60000	0.01960	1,390	5.46	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put			10,493.15000	10.49315	13,915,560	5.46	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call			18.49000	0.01849	1,290	5.46	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put			10,590.55000	10.59055	14,013,970	5.46	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Put			12,070.81000	12.07081	15,504,430	5.46	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call			7.42000	0.00742	0,420	5.46	0.00	0	3,500
R186	On	04/02/2021	Bond Future	8.16	Call			13.12000	0.01312	1,110	5.59	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Put			13,500.27000	13.50027	17,103,570	5.59	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Call			13.46000	0.01346	1,140	5.59	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Put			13,451.68000	13.45168	17,054,670	5.59	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Call			12.80000	0.01280	1,080	5.59	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Put			13,548.90000	13.54890	17,152,490	5.59	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R186 Option</b>											<b>0.00</b>	<b>0</b>	<b>36,172</b>
<b>Total For R186</b>											<b>5,043,296.00</b>	<b>50</b>	<b>128,314</b>
R197	On	07/05/2020			299.29873	299.29873	301.58191	301.58191			0.00	0	2,607
R197	On	06/08/2020			296.36833	296.36833	299.22353	299.22353			0.00	0	0
R197	On	05/11/2020			301.17174	301.17174	304.50231	304.50231			0.00	0	0
R197	On	04/02/2021			298.18591	298.18591	301.93014	301.93014			0.00	0	0
<b>Total R197 Future</b>											<b>0.00</b>	<b>0</b>	<b>2,607</b>
<b>Total For R197</b>											<b>0.00</b>	<b>0</b>	<b>2,607</b>
R202	On	07/05/2020			186.37260	186.37260	193.33873	193.33873			1,677,353.40	9	8,157
R202	On	06/08/2020			185.26046	185.26046	192.68389	192.68389			0.00	0	0
R202	On	05/11/2020			188.26309	188.26309	196.08332	196.08332			0.00	0	0
R202	On	04/02/2021			187.14728	187.14728	195.32932	195.32932			0.00	0	0
<b>Total R202 Future</b>											<b>1,677,353.40</b>	<b>9</b>	<b>8,157</b>
<b>Total For R202</b>											<b>1,677,353.40</b>	<b>9</b>	<b>8,157</b>
R2023	On	07/05/2020			7.83861	101.31319	7.46198	102.24883		2.38	230,284,880.87	2,273	59,863
R2023	On	06/08/2020			7.98740	102.93167	7.48868	104.06725		2.23	0.00	0	0
R2023	On	05/11/2020			8.16194	100.65206	7.53488	101.95027		1.92	0.00	0	0
R2023	On	04/02/2021			8.37659	102.30125	7.59917	103.74314		1.80	0.00	0	0
<b>Total R2023 Future</b>											<b>230,284,880.87</b>	<b>2,273</b>	<b>59,863</b>
R2023	On	07/05/2020	6.90	Call			40.41000	0.04041	3,040	2.77	0.00	0	0
R2023	On	07/05/2020	6.90	Put			1,456.90000	1.45690	2,355,170	2.77	0.00	0	0
R2023	On	07/05/2020	6.91	Call			43.27000	0.04327	3,380	2.78	0.00	0	0
R2023	On	07/05/2020	6.91	Put			1,434.33000	1.43433	2,330,080	2.78	0.00	0	0
R2023	On	07/05/2020	6.89	Call			37.70000	0.03770	2,730	2.76	0.00	0	0
R2023	On	07/05/2020	6.89	Put			1,479.61000	1.47961	2,380,280	2.76	0.00	0	0
R2023	On	06/08/2020	7.27	Call			476.63000	0.47663	157,970	2.72	0.00	0	0
R2023	On	06/08/2020	7.27	Put			979.70000	0.97970	1,796,620	2.72	0.00	0	0
R2023	On	06/08/2020	7.28	Call			487.53000	0.48753	163,210	2.73	0.00	0	0
R2023	On	06/08/2020	7.28	Put			967.53000	0.96753	1,778,790	2.73	0.00	0	0
R2023	On	06/08/2020	7.26	Call			466.11000	0.46611	153,000	2.72	0.00	0	0
R2023	On	06/08/2020	7.26	Put			992.26000	0.99226	1,814,730	2.72	0.00	0	0
R2023	On	05/11/2020	7.46	Call			692.96000	0.69296	243,140	2.38	0.00	0	0
R2023	On	05/11/2020	7.46	Put			849.43000	0.84943	1,697,820	2.38	0.00	0	0
R2023	On	05/11/2020	7.47	Call			704.65000	0.70465	249,200	2.39	0.00	0	0
R2023	On	05/11/2020	7.47	Put			840.20000	0.84020	1,682,960	2.39	0.00	0	0
R2023	On	05/11/2020	7.45	Call			681.70000	0.68170	237,400	2.37	0.00	0	0
R2023	On	05/11/2020	7.45	Put			859.08000	0.85908	1,712,990	2.37	0.00	0	0
R2023	On	04/02/2021	6.33	Call			73.56000	0.07356	9,190	1.82	0.00	0	0
R2023	On	04/02/2021	6.33	Put			2,486.39000	2.48639	3,863,910	1.82	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
R2023	On	04/02/2021	Bond Future	6.34	Call			75.75000	0.07575	9,580	1.82	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Put			2,469.28000	2.46928	3,845,000	1.82	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Call			71.57000	0.07157	8,850	1.82	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Put			2,503.71000	2.50371	3,882,880	1.82	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>230,284,880.87</b>	<b>2,273</b>	<b>59,863</b>
R2030	On	07/05/2020	Bond Future			12.41482	77.68013	11.76587	80.74186		10.11	0.00	0	104,519
R2030	On	06/08/2020	Bond Future			12.67033	74.91270	11.95987	78.16848		10.30	0.00	0	325
R2030	On	05/11/2020	Bond Future			12.91951	76.10942	12.15256	79.52868		8.99	0.00	0	0
R2030	On	04/02/2021	Bond Future			13.18968	73.34997	12.36461	76.92008		9.44	0.00	0	0
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>104,844</b>
R2030	On	07/05/2020	Bond Future	8.79	Call			0.00000	0.00000	0,000	9.56	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			16,386.26000	16.38626	19,447,990	9.56	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			0.00000	0.00000	0,000	9.56	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			16,323.97000	16.32397	19,385,700	9.56	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			0.00000	0.00000	0,000	9.56	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.45	Call			0.00000	0.00000	0,000	9.56	0.00	0	5,000
R2030	On	07/05/2020	Bond Future	9.19	Call			0.00000	0.00000	0,000	9.56	0.00	0	0
R2030	On	07/05/2020	Bond Future	9.19	Put			13,935.78000	13.93578	16,997,510	9.56	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			16,448.60000	16.44860	19,510,330	9.56	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.90	Call			0.00000	0.00000	0,000	9.56	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.90	Put			15,703.98000	15.70398	18,765,710	9.56	0.00	0	5,820
R2030	On	07/05/2020	Bond Future	8.85	Put			16,013.31000	16.01331	19,075,040	9.56	0.00	0	5,820
R2030	On	07/05/2020	Bond Future	8.85	Call			0.00000	0.00000	0,000	9.56	0.00	0	5,000
R2030	On	07/05/2020	Bond Future	8.45	Put			18,536.32000	18.53632	21,598,050	9.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Put			6,521.00000	6.52100	9,562,640	10.09	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Call			262.68000	0.26268	48,540	10.09	0.00	0	470
R2030	On	06/08/2020	Bond Future	10.00	Put			10,067.86000	10.06786	13,286,570	9.74	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.00	Call			41.48000	0.04148	4,410	9.74	0.00	0	470
R2030	On	06/08/2020	Bond Future	9.05	Put			15,505.63000	15.50563	18,759,620	9.74	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Put			15,206.77000	15.20677	18,460,400	9.74	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			2.37000	0.00237	0,130	9.74	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Put			15,147.16000	15.14716	18,400,700	9.74	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			2.20000	0.00220	0,120	9.74	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put			15,266.44000	15.26644	18,520,140	9.74	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.36	Call			0.11000	0.00011	0,000	9.74	0.00	0	800
R2030	On	06/08/2020	Bond Future	8.86	Put			16,653.31000	16.65331	19,908,220	9.74	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.86	Call			0.91000	0.00091	0,040	9.74	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Put			13,325.71000	13.32571	16,574,950	9.74	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Call			7.03000	0.00703	0,490	9.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	06/08/2020	Bond Future	9.10	Call			2.28000	0.00228	0,130	9.74	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.75	Call			20.11000	0.02011	1,790	9.74	0.00	0	450
R2030	On	06/08/2020	Bond Future	9.20	Put			14,613.02000	14.61302	17,865,720	9.74	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.20	Call			3.28000	0.00328	0,200	9.74	0.00	0	323
R2030	On	06/08/2020	Bond Future	8.50	Put			18,879.95000	18.87995	22,135,540	9.74	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.50	Call			0.20000	0.00020	0,010	9.74	0.00	0	323
R2030	On	06/08/2020	Bond Future	8.36	Put			19,764.45000	19.76445	23,020,120	9.74	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.05	Call			1.89000	0.00189	0,100	9.74	0.00	0	450
R2030	On	06/08/2020	Bond Future	10.75	Put			6,291.16000	6.29116	9,309,510	10.12	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.75	Call			293.73000	0.29373	56,300	10.12	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Put			9,798.01000	9.79801	13,011,030	9.76	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Call			48.08000	0.04808	5,320	9.76	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.75	Put			11,446.11000	11.44611	14,683,570	9.74	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Call			42.68000	0.04268	5,400	8.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Put			11,608.26000	11.60826	14,990,240	8.37	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	9.61	Call			22.60000	0.02260	2,490	8.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Put			12,983.98000	12.98398	16,383,130	8.37	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.36	Put			20,385.96000	20.38596	23,804,790	8.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Put			14,282.99000	14.28299	17,691,340	8.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			8,955.19000	8.95519	12,250,510	8.56	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	9.39	Call			12.42000	0.01242	1,210	8.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			14,225.88000	14.22588	17,633,930	8.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			12.77000	0.01277	1,250	8.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			14,168.83000	14.16883	17,576,570	8.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Call			12.08000	0.01208	1,170	8.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			10,539.24000	10.53924	13,898,460	8.40	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			19,331.26000	19.33126	22,749,750	8.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			0.82000	0.00082	0,050	8.37	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	9.03	Put			16,315.87000	16.31587	19,731,170	8.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			4.30000	0.00430	0,340	8.37	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	10.37	Call			150.53000	0.15053	26,590	8.56	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			8,465.63000	8.46563	11,731,530	8.62	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			20,511.03000	20.51103	23,929,890	8.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.34	Call			0.42000	0.00042	0,020	8.37	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			16,256.88000	16.25688	19,672,060	8.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			4.43000	0.00443	0,350	8.37	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	10.06	Call			70.02000	0.07002	9,980	8.40	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.85	Call			2.43000	0.00243	0,170	8.37	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.73	Put			18,109.61000	18.10961	21,527,340	8.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			1.64000	0.00164	0,110	8.37	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			15,146.17000	15.14617	18,558,280	8.37	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	05/11/2020	Bond Future	9.23	Call			7.85000	0.00785	0,700	8.37	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	10.47	Call			189.06000	0.18906	35,700	8.62	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.36	Call			0.45000	0.00045	0,020	8.37	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.86	Put			17,326.60000	17.32660	20,743,530	8.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.86	Call			2.51000	0.00251	0,180	8.37	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.10	Put			22,028.26000	22.02826	25,447,360	8.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.10	Call			0.17000	0.00017	0,010	8.37	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.85	Put			17,386.52000	17.38652	20,803,520	8.37	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.37	Put			20,975.38000	20.97538	24,542,570	8.72	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.37	Call			3.25000	0.00325	0,330	8.72	0.00	0	1,000
R2030	On	04/02/2021	Bond Future	9.12	Put			16,529.84000	16.52984	20,082,630	8.72	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.12	Call			20.15000	0.02015	2,830	8.72	0.00	0	1,000
R2030	On	04/02/2021	Bond Future	8.36	Put			21,036.63000	21.03663	24,603,900	8.72	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.16	Put			16,301.19000	16.30119	19,852,420	8.72	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Call			22.51000	0.02251	3,230	8.72	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Put			16,244.17000	16.24417	19,795,000	8.72	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Call			21.54000	0.02154	3,060	8.72	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Put			16,358.27000	16.35827	19,909,900	8.72	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.36	Call			3.16000	0.00316	0,320	8.72	0.00	0	800
R2030	On	04/02/2021	Bond Future	8.86	Put			18,037.34000	18.03734	21,597,770	8.72	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.86	Call			11.08000	0.01108	1,400	8.72	0.00	0	800
R2030	On	04/02/2021	Bond Future	10.20	Call			167.17000	0.16717	35,530	8.72	0.00	0	0
R2030	On	04/02/2021	Bond Future	10.20	Put			10,704.46000	10.70446	14,142,930	8.72	0.00	0	1,800
R2030	On	04/02/2021	Bond Future	9.16	Call			22.02000	0.02202	3,140	8.72	0.00	0	0
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>143,247</b>
<b>Total For R2030</b>												<b>0.00</b>	<b>0</b>	<b>248,091</b>
R2032	On	07/05/2020	Bond Future			12.91661	72.95700	12.28025	76.06690		11.72	0.00	0	81,944
R2032	On	06/08/2020	Bond Future			13.16692	74.12250	12.47394	77.41967		11.43	0.00	0	300
R2032	On	05/11/2020	Bond Future			13.42168	71.15148	12.67504	74.60951		10.50	0.00	0	0
R2032	On	04/02/2021	Bond Future			13.69069	72.31730	12.89062	75.92101		10.52	0.00	0	0
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>	<b>82,244</b>
R2032	On	07/05/2020	Bond Future	9.30	Put			17,405.61000	17.40561	20,515,510	10.89	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.30	Call			0.00000	0.00000	0,000	10.89	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.00	Put			19,457.45000	19.45745	22,567,350	10.89	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.00	Call			0.00000	0.00000	0,000	10.89	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.50	Put			16,071.39000	16.07139	19,181,290	10.89	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.50	Call			0.00000	0.00000	0,000	10.89	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.20	Put			18,082.74000	18.08274	21,192,640	10.89	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.20	Call			0.00000	0.00000	0,000	10.89	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.17	Call			0.00000	0.00000	0,000	10.89	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	07/05/2020	Bond Future	9.17	Put			18,287.21000	18.28721	21,397,110	10.89	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.54	Call			0.00000	0.00000	0,000	10.89	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.54	Put			15,807.72000	15.80772	18,917,620	10.89	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	8.82	Put			20,718.41000	20.71841	23,828,310	10.89	0.00	0	0
R2032	On	07/05/2020	Bond Future	8.82	Call			0.00000	0.00000	0,000	10.89	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	9.18	Call			0.00000	0.00000	0,000	10.89	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			18,218.98000	18.21898	21,328,880	10.89	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			0.00000	0.00000	0,000	10.89	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			18,150.83000	18.15083	21,260,730	10.89	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Put			17,091.76000	17.09176	20,387,100	10.68	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Call			1.82000	0.00182	0,120	10.68	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Put			17,222.82000	17.22282	20,518,290	10.68	0.00	0	0
R2032	On	06/08/2020	Bond Future	8.79	Call			0.12000	0.00012	0,000	10.68	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.29	Put			18,280.91000	18.28091	21,577,150	10.68	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.29	Call			0.99000	0.00099	0,060	10.68	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.46	Call			1.89000	0.00189	0,120	10.68	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Put			17,157.26000	17.15726	20,452,660	10.68	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Call			1.96000	0.00196	0,130	10.68	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.91	Call			9.04000	0.00904	0,790	10.68	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.91	Put			14,276.22000	14.27622	17,565,140	10.68	0.00	0	800
R2032	On	06/08/2020	Bond Future	8.79	Put			21,698.39000	21.69839	24,995,440	10.68	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Put			20,288.24000	20.28824	23,744,770	9.72	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Call			1.63000	0.00163	0,130	9.72	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Call			0.92000	0.00092	0,070	9.72	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.44	Put			18,111.57000	18.11157	21,565,420	9.72	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Call			4.62000	0.00462	0,440	9.72	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	11.08	Call			267.28000	0.26728	60,030	9.95	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Put			16,070.12000	16.07012	19,517,750	9.72	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call			12.04000	0.01204	1,350	9.72	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Put			16,007.45000	16.00745	19,454,790	9.72	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call			11.38000	0.01138	1,270	9.72	0.00	0	0
R2032	On	05/11/2020	Bond Future	10.99	Put			8,962.64000	8.96264	12,246,930	9.88	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Put			21,437.78000	21.43778	24,894,960	9.72	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Put			17,018.48000	17.01848	20,469,650	9.72	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Call			7.65000	0.00765	0,790	9.72	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	10.99	Call			220.66000	0.22066	46,920	9.88	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			16,132.86000	16.13286	19,580,780	9.72	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			8,506.67000	8.50667	11,757,450	9.95	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			11.71000	0.01171	1,310	9.72	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Call			27.59000	0.02759	4,760	9.74	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Put			17,839.07000	17.83907	21,419,950	9.74	0.00	0	0



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	04/02/2021	Bond Future	9.63	Call			28.18000	0.02818	4,870	9.74	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Put			17,776.52000	17.77652	21,356,920	9.74	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Put			23,270.36000	23.27036	26,870,660	9.74	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Call			3.91000	0.00391	0,500	9.74	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.29	Put			19,942.33000	19.94233	23,534,800	9.74	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.29	Call			13.27000	0.01327	2,030	9.74	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.61	Call			27.01000	0.02701	4,640	9.74	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.61	Put			17,901.69000	17.90169	21,483,030	9.74	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Call			255.85000	0.25585	66,850	9.79	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Put			10,898.02000	10.89802	14,312,730	9.79	0.00	0	800
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>	<b>55,800</b>
<b>Total For R2032</b>												<b>0.00</b>	<b>0</b>	<b>138,044</b>
R2035	On	07/05/2020	Bond Future			13.16311	74.10205	12.53257	77.38706		12.56	222,306,150.00	3,000	135,701
R2035	On	06/08/2020	Bond Future			13.40593	75.28581	12.72041	78.76334		12.19	0.00	0	410
R2035	On	05/11/2020	Bond Future			13.65431	71.99511	12.91748	75.63545		11.38	0.00	0	0
R2035	On	04/02/2021	Bond Future			13.92208	73.17473	13.13262	76.96511		11.39	0.00	0	0
<b>Total R2035 Future</b>												<b>222,306,150.00</b>	<b>3,000</b>	<b>136,111</b>
R2035	On	07/05/2020	Bond Future	9.55	Put			19,072.03000	19.07203	22,357,040	11.26	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.55	Call			0.00000	0.00000	0,000	11.26	0.00	0	7,500
R2035	On	07/05/2020	Bond Future	9.85	Put			16,849.25000	16.84925	20,134,260	11.26	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.85	Call			0.00000	0.00000	0,000	11.26	0.00	0	7,500
R2035	On	07/05/2020	Bond Future	9.78	Put			17,361.05000	17.36105	20,646,060	11.26	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Put			21,921.78000	21.92178	25,206,790	11.26	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Call			0.00000	0.00000	0,000	11.26	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	10.57	Call			0.22000	0.00022	0,000	11.29	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Put			11,816.61000	11.81661	15,101,400	11.29	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.11	Put			22,474.83000	22.47483	25,759,840	11.26	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			19,677.88000	19.67788	22,962,890	11.26	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Call			0.00000	0.00000	0,000	11.26	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.75	Put			17,581.66000	17.58166	20,866,670	11.26	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			0.00000	0.00000	0,000	11.26	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	10.75	Call			0.85000	0.00085	0,010	11.37	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			10,622.16000	10.62216	13,906,330	11.37	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.78	Call			0.00000	0.00000	0,000	11.26	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.48	Call			0.00000	0.00000	0,000	11.26	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			19,601.84000	19.60184	22,886,850	11.26	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			0.00000	0.00000	0,000	11.26	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			19,525.89000	19.52589	22,810,900	11.26	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Call			0.00000	0.00000	0,000	11.26	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Call			3.39000	0.00339	0,240	11.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	06/08/2020	Bond Future	9.92	Put			17,252.44000	17.25244	20,726,820	11.12	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			3.52000	0.00352	0,250	11.12	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			17,180.88000	17.18088	20,655,140	11.12	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Call			3.27000	0.00327	0,230	11.12	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			17,324.08000	17.32408	20,798,570	11.12	0.00	0	0
R2035	On	06/08/2020	Bond Future	10.45	Call			20.51000	0.02051	2,120	11.12	0.00	0	0
R2035	On	06/08/2020	Bond Future	10.45	Put			13,579.96000	13.57996	17,039,100	11.12	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.00	Put			24,206.32000	24.20632	27,683,780	11.12	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			0.07000	0.00007	0,000	11.12	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	8.75	Put			26,227.34000	26.22734	29,704,850	11.12	0.00	0	0
R2035	On	06/08/2020	Bond Future	8.75	Call			0.02000	0.00002	0,000	11.12	0.00	0	3,000
R2035	On	06/08/2020	Bond Future	9.09	Put			23,492.92000	23.49292	26,970,350	11.12	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.09	Call			0.10000	0.00010	0,000	11.12	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.67	Put			19,069.12000	19.06912	22,545,430	11.12	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.67	Call			1.30000	0.00130	0,080	11.12	0.00	0	500
R2035	On	05/11/2020	Bond Future	10.34	Call			31.68000	0.03168	4,510	10.43	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			15,291.98000	15.29198	18,905,150	10.43	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Call			30.10000	0.03010	4,240	10.43	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Put			15,426.48000	15.42648	19,040,960	10.43	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			30.88000	0.03088	4,370	10.43	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Put			15,359.18000	15.35918	18,973,010	10.43	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Put			18,232.30000	18.23230	21,982,970	10.59	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Put			17,686.62000	17.68662	21,430,740	10.59	0.00	0	650
R2035	On	04/02/2021	Bond Future	11.14	Call			342.28000	0.34228	99,210	10.69	0.00	0	0
R2035	On	04/02/2021	Bond Future	11.14	Put			11,437.11000	11.43711	14,984,420	10.69	0.00	0	650
R2035	On	04/02/2021	Bond Future	10.05	Call			48.77000	0.04877	9,830	10.59	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.05	Put			18,300.93000	18.30093	22,052,370	10.59	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Call			49.77000	0.04977	10,060	10.59	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Call			47.79000	0.04779	9,600	10.59	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Put			18,369.66000	18.36966	22,121,850	10.59	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Call			58.39000	0.05839	12,130	10.59	0.00	0	0
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>71,151</b>
<b>Total For R2035</b>												<b>222,306,150.00</b>	<b>3,000</b>	<b>207,262</b>
R2037	On	07/05/2020	Bond Future			13.31663	70.36808	12.68613	73.57222		13.23	165,505,724.16	2,352	83,470
R2037	On	06/08/2020	Bond Future			13.56440	67.23333	12.87922	70.62073		13.56	0.00	0	300
R2037	On	05/11/2020	Bond Future			13.80329	68.30745	13.06828	71.84946		11.97	0.00	0	0
R2037	On	04/02/2021	Bond Future			14.06047	65.16977	13.27403	68.85520		12.68	0.00	0	0
<b>Total R2037 Future</b>												<b>165,505,724.16</b>	<b>2,352</b>	<b>83,770</b>
R2037	On	07/05/2020	Bond Future	9.60	Call			0.00000	0.00000	0,000	11.94	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			19,715.93000	19.71593	22,920,070	11.94	0.00	0	0

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	07/05/2020	Bond Future	9.61	Call			0.00000	0.00000	0,000	11.94	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			19,639.14000	19.63914	22,843,280	11.94	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Call			0.00000	0.00000	0,000	11.94	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			19,792.81000	19.79281	22,996,950	11.94	0.00	0	0
R2037	On	07/05/2020	Bond Future	10.00	Put			16,718.56000	16.71856	19,922,700	11.94	0.00	0	0
R2037	On	07/05/2020	Bond Future	10.00	Call			0.00000	0.00000	0,000	11.94	0.00	0	7,500
R2037	On	07/05/2020	Bond Future	9.70	Put			18,952.39000	18.95239	22,156,530	11.94	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.70	Call			0.00000	0.00000	0,000	11.94	0.00	0	7,500
R2037	On	06/08/2020	Bond Future	9.87	Call			1.97000	0.00197	0,140	12.44	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Put			18,612.28000	18.61228	21,997,850	12.44	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Call			2.05000	0.00205	0,140	12.44	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Put			18,538.54000	18.53854	21,924,030	12.44	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Call			1.90000	0.00190	0,130	12.44	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Put			18,686.11000	18.68611	22,071,740	12.44	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Call			15.48000	0.01548	2,040	11.00	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Put			17,288.97000	17.28897	20,817,540	11.00	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Call			15.91000	0.01591	2,110	11.00	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Put			17,218.69000	17.21869	20,746,900	11.00	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Call			15.05000	0.01505	1,970	11.00	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Put			17,359.34000	17.35934	20,888,270	11.00	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.48	Put			16,244.44000	16.24444	19,859,520	11.78	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.48	Call			91.48000	0.09148	21,130	11.78	0.00	0	240
R2037	On	04/02/2021	Bond Future	13.73	Call			4,782.25000	4.78225	2,773,270	14.17	0.00	0	0
R2037	On	04/02/2021	Bond Future	13.73	Put			2,605.94000	2.60594	4,282,390	14.17	0.00	0	300
R2037	On	04/02/2021	Bond Future	11.97	Put			7,862.86000	7.86286	10,944,170	12.41	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.85	Put			13,871.61000	13.87161	17,427,430	11.78	0.00	0	72
R2037	On	04/02/2021	Bond Future	10.28	Call			62.65000	0.06265	13,570	11.78	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.28	Put			17,589.48000	17.58948	21,225,830	11.78	0.00	0	0
R2037	On	04/02/2021	Bond Future	11.90	Put			8,177.20000	8.17720	11,303,640	12.35	0.00	0	240
R2037	On	04/02/2021	Bond Future	10.29	Call			63.88000	0.06388	13,880	11.78	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.29	Put			17,521.23000	17.52123	21,156,660	11.78	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.27	Call			61.45000	0.06145	13,270	11.78	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.27	Put			17,657.85000	17.65785	21,295,100	11.78	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.85	Call			174.91000	0.17491	45,300	11.78	0.00	0	0
R2037	On	04/02/2021	Bond Future	11.97	Call			976.13000	0.97613	372,010	12.41	0.00	0	300
R2037	On	04/02/2021	Bond Future	10.35	Call			71.69000	0.07169	15,880	11.78	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.35	Put			17,113.89000	17.11389	20,743,510	11.78	0.00	0	72
R2037	On	04/02/2021	Bond Future	9.65	Put			22,095.20000	22.09520	25,766,980	11.78	0.00	0	0
R2037	On	04/02/2021	Bond Future	9.65	Call			16.56000	0.01656	2,910	11.78	0.00	0	72
R2037	On	04/02/2021	Bond Future	11.90	Call			890.61000	0.89061	331,620	12.35	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R2037 Option</b>									<b>0.00</b>	<b>0</b>	<b>16,296</b>
<b>Total For R2037</b>									<b>165,505,724.16</b>	<b>2,352</b>	<b>100,066</b>
R2040 On 07/05/2020 Bond Future			13.42691	72.05747	12.80649	75.33484		13.62	72,057,470.00	1,000	65,968
R2040 On 06/08/2020 Bond Future			13.67540	68.69922	13.00032	72.16410		13.94	0.00	0	600
R2040 On 05/11/2020 Bond Future			13.91489	69.79676	13.18989	73.41963		12.39	0.00	0	0
R2040 On 04/02/2021 Bond Future			14.17299	66.43306	13.39622	70.20254		13.13	0.00	0	0
<b>Total R2040 Future</b>									<b>72,057,470.00</b>	<b>1,000</b>	<b>66,568</b>
R2040 On 07/05/2020 Bond Future	9.74	Call			0.00000	0.00000	0,000	12.03	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.74	Put			20,727.87000	20.72787	24,005,240	12.03	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.75	Call			0.00000	0.00000	0,000	12.03	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.75	Put			20,645.39000	20.64539	23,922,760	12.03	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.73	Call			0.00000	0.00000	0,000	12.03	0.00	0	0
R2040 On 07/05/2020 Bond Future	10.15	Call			0.00000	0.00000	0,000	12.03	0.00	0	7,500
R2040 On 07/05/2020 Bond Future	10.00	Put			18,619.90000	18.61990	21,897,270	12.03	0.00	0	0
R2040 On 07/05/2020 Bond Future	10.00	Call			0.00000	0.00000	0,000	12.03	0.00	0	2,640
R2040 On 07/05/2020 Bond Future	9.50	Put			22,742.31000	22.74231	26,019,680	12.03	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.50	Call			0.00000	0.00000	0,000	12.03	0.00	0	2,640
R2040 On 07/05/2020 Bond Future	11.10	Call			1.50000	0.00150	0,010	12.10	0.00	0	450
R2040 On 07/05/2020 Bond Future	12.70	Put			1,968.43000	1.96843	4,205,000	15.15	0.00	0	0
R2040 On 07/05/2020 Bond Future	12.70	Call			1,379.61000	1.37961	338,810	15.15	0.00	0	325
R2040 On 07/05/2020 Bond Future	9.85	Put			19,826.79000	19.82679	23,104,160	12.03	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.85	Call			0.00000	0.00000	0,000	12.03	0.00	0	7,500
R2040 On 07/05/2020 Bond Future	10.15	Put			17,437.70000	17.43770	20,715,070	12.03	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.73	Put			20,810.47000	20.81047	24,087,840	12.03	0.00	0	0
R2040 On 07/05/2020 Bond Future	12.20	Put			3,862.95000	3.86295	6,790,050	13.95	0.00	0	0
R2040 On 07/05/2020 Bond Future	12.20	Call			399.62000	0.39962	49,350	13.95	0.00	0	325
R2040 On 07/05/2020 Bond Future	11.80	Put			5,996.78000	5.99678	9,183,730	13.32	0.00	0	0
R2040 On 07/05/2020 Bond Future	11.80	Call			96.32000	0.09632	5,900	13.32	0.00	0	450
R2040 On 07/05/2020 Bond Future	11.10	Put			10,487.32000	10.48732	13,763,200	12.10	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.85	Call			32.81000	0.03281	4,060	12.61	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.85	Put			13,284.21000	13.28421	16,720,340	12.61	0.00	0	12,538
R2040 On 06/08/2020 Bond Future	11.26	Call			116.86000	0.11686	20,230	12.97	0.00	0	0
R2040 On 06/08/2020 Bond Future	11.26	Put			10,546.86000	10.54686	13,915,110	12.97	0.00	0	517
R2040 On 06/08/2020 Bond Future	10.79	Call			27.43000	0.02743	3,260	12.61	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.79	Put			13,704.79000	13.70479	17,145,500	12.61	0.00	0	800
R2040 On 06/08/2020 Bond Future	9.57	Put			23,132.39000	23.13239	26,597,000	12.61	0.00	0	0
R2040 On 06/08/2020 Bond Future	9.57	Call			0.28000	0.00028	0,010	12.61	0.00	0	800
R2040 On 06/08/2020 Bond Future	10.07	Put			19,068.71000	19.06871	22,531,460	12.61	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.07	Call			2.30000	0.00230	0,170	12.61	0.00	0	800
R2040 On 06/08/2020 Bond Future	10.03	Call			1.97000	0.00197	0,140	12.61	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
R2040	On	06/08/2020	Bond Future	10.03	Put			19,383.48000	19.38348	22,846,530	12.61	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Call			2.05000	0.00205	0,150	12.61	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Put			19,304.62000	19.30462	22,767,600	12.61	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Call			1.89000	0.00189	0,130	12.61	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Put			19,462.44000	19.46244	22,925,560	12.61	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Put			18,803.36000	18.80336	22,414,860	11.31	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Call			13.13000	0.01313	1,760	11.31	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.70	Call			427.20000	0.42720	120,060	11.80	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put			8,987.29000	8.98729	12,303,020	11.80	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.00	Put			20,586.81000	20.58681	24,203,820	11.31	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			6.65000	0.00665	0,790	11.31	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.50	Call			282.44000	0.28244	70,890	11.58	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			10,120.91000	10.12091	13,532,230	11.58	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.73	Put			22,756.72000	22.75672	26,377,070	11.31	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Call			2.81000	0.00281	0,290	11.31	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put			24,671.16000	24.67116	28,292,870	11.31	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call			1.28000	0.00128	0,120	11.31	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.31	Call			16.46000	0.01646	2,300	11.31	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			18,197.02000	18.19702	21,805,730	11.31	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Call			16.92000	0.01692	2,370	11.31	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			18,121.73000	18.12173	21,730,050	11.31	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			16.01000	0.01601	2,220	11.31	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			18,272.42000	18.27242	21,881,500	11.31	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.57	Call			512.16000	0.51216	171,270	12.49	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.57	Put			10,943.28000	10.94328	14,371,870	12.49	0.00	0	500
R2040	On	04/02/2021	Bond Future	11.74	Call			664.52000	0.66452	236,340	12.65	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.74	Put			10,019.53000	10.01953	13,360,830	12.65	0.00	0	800
R2040	On	04/02/2021	Bond Future	9.49	Put			25,751.06000	25.75106	29,512,950	12.22	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.49	Call			9.14000	0.00914	1,550	12.22	0.00	0	500
R2040	On	04/02/2021	Bond Future	10.24	Put			19,776.56000	19.77656	23,507,210	12.22	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.24	Call			49.63000	0.04963	10,800	12.22	0.00	0	500
R2040	On	04/02/2021	Bond Future	9.57	Put			25,081.96000	25.08196	28,842,250	12.22	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.57	Call			11.13000	0.01113	1,940	12.22	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.07	Put			21,072.33000	21.07233	24,814,170	12.22	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.07	Call			34.81000	0.03481	7,170	12.22	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.40	Call			68.28000	0.06828	15,640	12.22	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.40	Put			18,588.65000	18.58865	22,305,490	12.22	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Call			69.62000	0.06962	16,000	12.22	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Put			18,515.43000	18.51543	22,231,290	12.22	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Call			70.99000	0.07099	16,360	12.22	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Put			18,442.34000	18.44234	22,157,190	12.22	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R2040 Option</b>									<b>0.00</b>	<b>0</b>	<b>53,185</b>
<b>Total For R2040</b>									<b>72,057,470.00</b>	<b>1,000</b>	<b>119,753</b>
R2044 On 07/05/2020 Bond Future			13.44459	69.09331	12.84468	72.20362		14.15	256,819,833.27	3,717	83,548
R2044 On 06/08/2020 Bond Future			13.68841	65.81294	13.03483	69.10247		14.50	0.00	0	500
R2044 On 05/11/2020 Bond Future			13.92330	66.86436	13.22063	70.30476		12.86	0.00	0	0
R2044 On 04/02/2021 Bond Future			14.17652	63.57784	13.42282	67.15808		13.63	0.00	0	0
<b>Total R2044 Future</b>									<b>256,819,833.27</b>	<b>3,717</b>	<b>84,048</b>
R2044 On 07/05/2020 Bond Future	9.91	Put			19,697.21000	19.69721	22,807,520	12.54	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.91	Call			0.00000	0.00000	0,000	12.54	0.00	0	556
R2044 On 07/05/2020 Bond Future	11.02	Call			0.71000	0.00071	0,010	12.55	0.00	0	0
R2044 On 07/05/2020 Bond Future	11.02	Put			11,238.53000	11.23853	14,348,140	12.55	0.00	0	556
R2044 On 07/05/2020 Bond Future	9.98	Put			19,120.67000	19.12067	22,230,980	12.54	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.98	Call			0.00000	0.00000	0,000	12.54	0.00	0	100
R2044 On 07/05/2020 Bond Future	11.09	Call			1.18000	0.00118	0,010	12.60	0.00	0	0
R2044 On 07/05/2020 Bond Future	11.09	Put			10,751.13000	10.75113	13,860,270	12.60	0.00	0	100
R2044 On 07/05/2020 Bond Future	9.26	Put			25,359.73000	25.35973	28,470,040	12.54	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.26	Call			0.00000	0.00000	0,000	12.54	0.00	0	556
R2044 On 07/05/2020 Bond Future	9.97	Put			19,202.66000	19.20266	22,312,970	12.54	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.97	Call			0.00000	0.00000	0,000	12.54	0.00	0	129
R2044 On 07/05/2020 Bond Future	10.81	Call			0.16000	0.00016	0,000	12.54	0.00	0	0
R2044 On 07/05/2020 Bond Future	10.81	Put			12,732.26000	12.73226	15,842,410	12.54	0.00	0	129
R2044 On 07/05/2020 Bond Future	9.33	Put			24,721.99000	24.72199	27,832,300	12.54	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.33	Call			0.00000	0.00000	0,000	12.54	0.00	0	100
R2044 On 07/05/2020 Bond Future	9.81	Call			0.00000	0.00000	0,000	12.54	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.81	Put			20,531.67000	20.53167	23,641,980	12.54	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.79	Call			0.00000	0.00000	0,000	12.54	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.79	Put			20,700.10000	20.70010	23,810,410	12.54	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.45	Put			23,644.87000	23.64487	26,755,180	12.54	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.45	Call			0.00000	0.00000	0,000	12.54	0.00	0	129
R2044 On 07/05/2020 Bond Future	9.80	Call			0.00000	0.00000	0,000	12.54	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.80	Put			20,615.82000	20.61582	23,726,130	12.54	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.36	Put			25,421.43000	25.42143	28,710,880	13.14	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.36	Call			0.08000	0.00008	0,000	13.14	0.00	0	602
R2044 On 06/08/2020 Bond Future	9.98	Put			20,106.90000	20.10690	23,395,120	13.14	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.98	Call			1.42000	0.00142	0,110	13.14	0.00	0	602
R2044 On 06/08/2020 Bond Future	11.09	Call			64.43000	0.06443	10,380	13.27	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.86	Put			21,096.05000	21.09605	24,384,780	13.14	0.00	0	0
R2044 On 06/08/2020 Bond Future	10.93	Put			12,910.99000	12.91099	16,167,290	13.14	0.00	0	140
R2044 On 06/08/2020 Bond Future	9.87	Call			0.90000	0.00090	0,060	13.14	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.87	Put			21,012.92000	21.01292	24,301,610	13.14	0.00	0	0

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	9.88	Call			0.94000	0.00094	0,070	13.14	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			20,929.92000	20.92992	24,218,580	13.14	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			0.86000	0.00086	0,060	13.14	0.00	0	0
R2044	On	06/08/2020	Bond Future	11.09	Put			11,815.93000	11.81593	15,051,410	13.27	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.01	Put			28,656.14000	28.65614	31,945,660	13.14	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call			0.01000	0.00001	0,000	13.14	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			22,786.06000	22.78606	26,075,250	13.14	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call			0.36000	0.00036	0,020	13.14	0.00	0	140
R2044	On	06/08/2020	Bond Future	10.93	Call			38.74000	0.03874	5,510	13.14	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Call			99.56000	0.09956	21,050	11.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Put			13,019.42000	13.01942	16,381,310	11.75	0.00	0	525
R2044	On	05/11/2020	Bond Future	10.04	Put			20,572.97000	20.57297	24,007,580	11.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.04	Call			6.67000	0.00667	0,880	11.75	0.00	0	525
R2044	On	05/11/2020	Bond Future	9.34	Put			26,537.81000	26.53781	29,977,680	11.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			18,211.78000	18.21178	21,638,390	11.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			10,953.70000	10.95370	14,239,500	11.90	0.00	0	568
R2044	On	05/11/2020	Bond Future	10.35	Call			16.74000	0.01674	2,570	11.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			18,135.04000	18.13504	21,561,270	11.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			17.22000	0.01722	2,660	11.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			18,058.44000	18.05844	21,484,280	11.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			16.28000	0.01628	2,490	11.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			6.27000	0.00627	0,820	11.75	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			26,989.31000	26.98931	30,429,270	11.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			0.48000	0.00048	0,040	11.75	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			21,222.03000	21.22203	24,657,910	11.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			5.18000	0.00518	0,660	11.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			205.59000	0.20559	50,990	11.90	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			2.34000	0.00234	0,260	11.75	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			21,140.45000	21.14045	24,576,180	11.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.97	Call			5.35000	0.00535	0,680	11.75	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			30,924.53000	30.92453	34,364,860	11.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			0.08000	0.00008	0,010	11.75	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			20,734.47000	20.73447	24,169,420	11.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.34	Call			0.58000	0.00058	0,050	11.75	0.00	0	525
R2044	On	05/11/2020	Bond Future	11.17	Call			126.46000	0.12646	28,010	11.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Put			12,288.37000	12.28837	15,630,320	11.75	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	11.43	Call			230.92000	0.23092	58,980	11.95	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			10,648.69000	10.64869	13,917,150	11.95	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			23,218.97000	23.21897	26,657,290	11.75	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Call			58.91000	0.05891	14,110	12.69	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Put			19,098.92000	19.09892	22,634,360	12.69	0.00	0	0

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	04/02/2021	Bond Future	10.37	Call			60.11000	0.06011	14,440	12.69	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Put			19,023.32000	19.02332	22,557,890	12.69	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Call			57.73000	0.05773	13,780	12.69	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Put			19,174.65000	19.17465	22,710,940	12.69	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Call			145.76000	0.14576	40,310	12.69	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Put			15,624.65000	15.62465	19,099,440	12.69	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.29	Call			51.06000	0.05106	11,960	12.69	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.29	Put			19,631.88000	19.63188	23,173,020	12.69	0.00	0	405
R2044	On	04/02/2021	Bond Future	9.66	Put			24,724.94000	24.72494	28,295,230	12.69	0.00	0	0
R2044	On	04/02/2021	Bond Future	9.66	Call			12.30000	0.01230	2,350	12.69	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.04	Put			21,589.05000	21.58905	25,145,860	12.69	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.04	Call			29.90000	0.02990	6,470	12.69	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>256,819,833.27</b>	<b>3,717</b>	<b>102,198</b>
R2048	On	07/05/2020	Bond Future			13.41848	67.86523	12.81894	70.97935		14.48	133,694,503.10	1,970	102,275
R2048	On	06/08/2020	Bond Future			13.65202	68.94938	12.99927	72.24162		14.00	0.00	0	530
R2048	On	05/11/2020	Bond Future			13.89031	65.62070	13.18740	69.06362		13.16	0.00	0	0
R2048	On	04/02/2021	Bond Future			14.14733	66.69590	13.39238	70.27762		13.15	0.00	0	0
<b>Total R2048 Future</b>												<b>133,694,503.10</b>	<b>1,970</b>	<b>102,805</b>
R2048	On	07/05/2020	Bond Future	9.78	Call			0.00000	0.00000	0,000	12.77	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Put			20,954.70000	20.95470	24,068,820	12.77	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Call			0.00000	0.00000	0,000	12.77	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Put			20,867.73000	20.86773	23,981,850	12.77	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Call			0.00000	0.00000	0,000	12.77	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Put			21,041.80000	21.04180	24,155,920	12.77	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Call			0.00000	0.00000	0,000	12.77	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Put			17,423.55000	17.42355	20,537,670	12.77	0.00	0	300
R2048	On	07/05/2020	Bond Future	10.70	Call			0.07000	0.00007	0,000	12.77	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.70	Put			13,524.12000	13.52412	16,638,170	12.77	0.00	0	300
R2048	On	07/05/2020	Bond Future	9.69	Put			21,743.92000	21.74392	24,858,040	12.77	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.69	Call			0.00000	0.00000	0,000	12.77	0.00	0	300
R2048	On	06/08/2020	Bond Future	12.25	Put			5,224.48000	5.22448	7,846,210	14.33	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.25	Call			1,044.22000	1.04422	373,710	14.33	0.00	0	814
R2048	On	06/08/2020	Bond Future	11.80	Put			7,383.05000	7.38305	10,344,710	13.76	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.80	Call			460.15000	0.46015	129,570	13.76	0.00	0	470
R2048	On	06/08/2020	Bond Future	11.10	Put			11,651.95000	11.65195	14,885,240	12.79	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.10	Call			70.76000	0.07076	11,810	12.79	0.00	0	470
R2048	On	06/08/2020	Bond Future	12.75	Put			3,472.63000	3.47263	5,592,550	15.33	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.75	Call			2,132.29000	2.13229	959,970	15.33	0.00	0	814
R2048	On	06/08/2020	Bond Future	10.35	Put			17,179.68000	17.17968	20,466,540	12.65	0.00	0	0



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	10.35	Call			5.98000	0.00598	0,600	12.65	0.00	0	640
R2048	On	06/08/2020	Bond Future	11.85	Put			7,118.45000	7.11845	10,048,860	13.82	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.85	Call			509.54000	0.50954	147,710	13.82	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Put			11,314.85000	11.31485	14,538,250	12.86	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Call			83.40000	0.08340	14,560	12.86	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Put			13,403.89000	13.40389	16,668,450	12.65	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Call			32.14000	0.03214	4,460	12.65	0.00	0	640
R2048	On	06/08/2020	Bond Future	9.25	Put			26,717.09000	26.71709	30,009,290	12.65	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			0.04000	0.00004	0,000	12.65	0.00	0	20,640
R2048	On	06/08/2020	Bond Future	9.00	Put			29,143.02000	29.14302	32,435,250	12.65	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.00	Call			0.01000	0.00001	0,000	12.65	0.00	0	3,000
R2048	On	06/08/2020	Bond Future	10.19	Call			3.25000	0.00325	0,290	12.65	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.19	Put			18,459.75000	18.45975	21,749,030	12.65	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call			3.38000	0.00338	0,300	12.65	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put			18,378.72000	18.37872	21,667,880	12.65	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call			3.13000	0.00313	0,280	12.65	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put			18,540.91000	18.54091	21,830,300	12.65	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Call			6.90000	0.00690	0,920	12.02	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Put			20,670.94000	20.67094	24,107,880	12.02	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Call			6.47000	0.00647	0,860	12.02	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Put			20,837.08000	20.83708	24,274,390	12.02	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Call			6.68000	0.00668	0,890	12.02	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Put			20,753.93000	20.75393	24,191,060	12.02	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Call			76.22000	0.07622	19,280	12.24	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Put			18,237.48000	18.23748	21,762,260	12.24	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Call			73.23000	0.07323	18,400	12.24	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Put			18,389.40000	18.38940	21,916,290	12.24	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Call			74.71000	0.07471	18,830	12.24	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Put			18,313.36000	18.31336	21,839,200	12.24	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>133,694,503.10</b>	<b>1,970</b>	<b>131,193</b>
R208	On	07/05/2020	Bond Future			4.93519	102.32062	4.56459	102.64304		0.57	0.00	0	29,633
R208	On	06/08/2020	Bond Future			4.33989	103.95519	3.52693	104.46848		0.40	0.00	0	0
R208	On	05/11/2020	Bond Future			2.93486	102.21614	1.23213	102.88529		0.21	0.00	0	0
<b>Total R208 Future</b>												<b>0.00</b>	<b>0</b>	<b>29,633</b>
R208	On	07/05/2020	Bond Future	4.81	Call			235.05000	0.23505	44,030	0.61	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put			21.36000	0.02136	152,760	0.61	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call			241.99000	0.24199	46,400	0.61	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put			19.61000	0.01961	146,440	0.61	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call			228.21000	0.22821	41,760	0.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/05/2020	Bond Future	4.80	Put			23.22000	0.02322	159,190	0.62	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Call			1,275.02000	1.27502	762,740	0.51	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put			0.00000	0.00000	1,010	0.51	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call			1,281.22000	1.28122	768,920	0.51	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put			0.00000	0.00000	0,990	0.51	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call			1,268.82000	1.26882	756,570	0.51	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put			0.00000	0.00000	1,040	0.51	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call			1,384.52000	1.38452	715,410	0.28	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put			0.00000	0.00000	0,040	0.28	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call			1,388.37000	1.38837	719,260	0.28	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put			0.00000	0.00000	0,040	0.28	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call			1,380.67000	1.38067	711,570	0.28	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put			0.00000	0.00000	0,050	0.28	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>29,633</b>
R209	On	07/05/2020	Bond Future			13.20447	54.94077	12.57621	57.64455		14.32	1,922,926.95	35	72,310
R209	On	06/08/2020	Bond Future			13.42849	55.81845	12.75032	58.66971		13.93	0.00	0	200
R209	On	05/11/2020	Bond Future			13.65469	53.56236	12.92942	56.54108		12.90	0.00	0	0
R209	On	04/02/2021	Bond Future			13.89150	54.43998	13.11953	57.53496		12.98	0.00	0	0
<b>Total R209 Future</b>												<b>1,922,926.95</b>	<b>35</b>	<b>72,510</b>
R209	On	07/05/2020	Bond Future	9.46	Call			0.00000	0.00000	0,000	13.73	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put			16,942.89000	16.94289	19,646,670	13.73	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			0.00000	0.00000	0,000	13.73	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			16,877.31000	16.87731	19,581,090	13.73	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			0.00000	0.00000	0,000	13.73	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			17,008.55000	17.00855	19,712,330	13.73	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000	13.26	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put			50,754.95000	50.75495	53,606,210	13.26	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000	13.26	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put			50,646.62000	50.64662	53,497,880	13.26	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	13.26	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			50,863.43000	50.86343	53,714,690	13.26	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call			14.03000	0.01403	1,950	12.04	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			14,957.70000	14.95770	17,924,340	12.04	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			14.41000	0.01441	2,010	12.04	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			14,897.36000	14.89736	17,863,680	12.04	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			13.66000	0.01366	1,890	12.04	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			15,018.12000	15.01812	17,985,070	12.04	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Call			50.09000	0.05009	10,930	11.98	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Put			15,165.46000	15.16546	18,221,280	11.98	0.00	0	0

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	04/02/2021	Bond Future	10.12	Call			51.08000	0.05108	11,190	11.98	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Put			15,106.70000	15.10670	18,161,790	11.98	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Call			49.11000	0.04911	10,690	11.98	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Put			15,224.30000	15.22430	18,280,860	11.98	0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>												<b>1,922,926.95</b>	<b>35</b>	<b>72,510</b>
R210	On	07/05/2020	Bond Future			165.71740	165.71740	170.59708	170.59708			0.00	0	1,935
R210	On	06/08/2020	Bond Future			168.40584	168.40584	173.67319	173.67319			0.00	0	0
R210	On	05/11/2020	Bond Future			168.41360	168.41360	174.01397	174.01397			0.00	0	0
R210	On	04/02/2021	Bond Future			171.21163	171.21163	177.11465	177.11465			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,935</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>1,935</b>
R212	On	07/05/2020	Bond Future			161.58513	161.58513	163.80577	163.80577			0.00	0	6,719
R212	On	06/08/2020	Bond Future			161.91131	161.91131	164.46364	164.46364			0.00	0	0
R212	On	05/11/2020	Bond Future			164.53550	164.53550	167.36508	167.36508			0.00	0	0
R212	On	04/02/2021	Bond Future			164.93957	164.93957	168.01774	168.01774			0.00	0	0
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,719</b>
<b>Total For R212</b>												<b>0.00</b>	<b>0</b>	<b>6,719</b>
R213	On	07/05/2020	Bond Future			12.66551	68.51676	12.01901	71.45524		11.34	91,127,290.80	1,330	16,774
R213	On	06/08/2020	Bond Future			12.90287	69.61131	12.19986	72.72602		11.02	0.00	0	300
R213	On	05/11/2020	Bond Future			13.14747	67.17921	12.39164	70.44360		10.13	0.00	0	0
R213	On	04/02/2021	Bond Future			13.41168	68.27995	12.60197	71.68214		10.16	0.00	0	0
<b>Total R213 Future</b>												<b>91,127,290.80</b>	<b>1,330</b>	<b>17,074</b>
R213	On	07/05/2020	Bond Future	9.02	Call			0.00000	0.00000	0,000	10.81	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Put			16,168.04000	16.16804	19,106,520	10.81	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Call			0.00000	0.00000	0,000	10.81	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Put			16,291.76000	16.29176	19,230,240	10.81	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Call			0.00000	0.00000	0,000	10.81	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Put			16,229.87000	16.22987	19,168,350	10.81	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Put			15,096.60000	15.09660	18,208,890	10.46	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call			2.41000	0.00241	0,150	10.46	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Put			15,215.38000	15.21538	18,327,830	10.46	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Call			2.50000	0.00250	0,160	10.46	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put			15,155.96000	15.15596	18,268,330	10.46	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call			2.59000	0.00259	0,170	10.46	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put			14,203.54000	14.20354	17,455,850	9.44	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call			13.93000	0.01393	1,530	9.44	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put			14,146.68000	14.14668	17,398,670	9.44	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Call			14.31000	0.01431	1,580	9.44	0.00	0	0

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	05/11/2020	Bond Future	9.61	Put			14,089.88000	14.08988	17,341,540	9.44	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call			13.56000	0.01356	1,480	9.44	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Call			25.19000	0.02519	4,050	9.38	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Put			16,134.08000	16.13408	19,515,130	9.38	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Call			25.74000	0.02574	4,160	9.38	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Put			16,077.10000	16.07710	19,457,710	9.38	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Call			26.30000	0.02630	4,260	9.38	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Put			16,020.19000	16.02019	19,400,340	9.38	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>91,127,290.80</b>	<b>1,330</b>	<b>17,074</b>
R214	On	07/05/2020	Bond Future			13.36335	53.39938	12.74488	56.02740		15.06	0.00	0	21,601
R214	On	06/08/2020	Bond Future			13.58542	54.25240	12.91636	57.02383		14.64	0.00	0	300
R214	On	05/11/2020	Bond Future			13.81138	51.82815	13.09501	54.72146		13.60	0.00	0	0
R214	On	04/02/2021	Bond Future			14.05383	52.67734	13.28883	55.68344		13.66	0.00	0	0
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>21,901</b>
R214	On	07/05/2020	Bond Future	9.76	Call			0.00000	0.00000	0,000	14.43	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			16,454.47000	16.45447	19,082,490	14.43	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			0.00000	0.00000	0,000	14.43	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			16,386.54000	16.38654	19,014,560	14.43	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			0.00000	0.00000	0,000	14.43	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			16,522.50000	16.52250	19,150,520	14.43	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Put			19,619.46000	19.61946	22,247,480	14.43	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Call			0.00000	0.00000	0,000	14.43	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.91	Put			15,446.12000	15.44612	18,074,140	14.43	0.00	0	0
R214	On	07/05/2020	Bond Future	9.91	Call			0.00000	0.00000	0,000	14.43	0.00	0	1,250
R214	On	07/05/2020	Bond Future	10.66	Call			0.34000	0.00034	0,000	14.43	0.00	0	0
R214	On	07/05/2020	Bond Future	10.66	Put			10,727.89000	10.72789	13,355,570	14.43	0.00	0	1,250
R214	On	06/08/2020	Bond Future	9.98	Call			3.76000	0.00376	0,380	13.93	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put			15,731.13000	15.73113	18,499,180	13.93	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call			3.89000	0.00389	0,400	13.93	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put			15,665.64000	15.66564	18,433,580	13.93	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call			3.63000	0.00363	0,360	13.93	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Put			15,796.72000	15.79672	18,564,880	13.93	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call			18.47000	0.01847	2,940	12.69	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put			14,774.19000	14.77419	17,651,970	12.69	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call			18.96000	0.01896	3,040	12.69	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put			14,711.69000	14.71169	17,589,080	12.69	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call			17.98000	0.01798	2,850	12.69	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put			14,836.79000	14.83679	17,714,970	12.69	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Call			57.79000	0.05779	13,820	12.61	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
R214	On	04/02/2021	Bond Future	10.32	Put			15,181.11000	15.18111	18,143,240	12.61	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Call			58.94000	0.05894	14,140	12.61	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Put			15,119.99000	15.11999	18,081,290	12.61	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Call			56.67000	0.05667	13,510	12.61	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Put			15,242.34000	15.24234	18,205,280	12.61	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>0.00</b>	<b>0</b>	<b>25,651</b>
<b>Total for Bond</b>												<b>1,261,290,397.43</b>	<b>16,784</b>	<b>1,460,115</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
<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

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

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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			580.37300	580.37300	601.93600	601.93600			0.00	0	1,180
GOVI	On	06/08/2020	GOVI			589.54400	589.54400	612.52500	612.52500			5,895,440.00	1	1
GOVI	On	05/11/2020	GOVI			599.06200	599.06200	623.30800	623.30800			0.00	0	0
GOVI	On	04/02/2021	GOVI			608.87700	608.87700	634.27600	634.27600			0.00	0	0
<b>Total GOVI Future</b>												<b>5,895,440.00</b>	<b>1</b>	<b>1,181</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			1,180,540.00000	118.05400	1,396,170,000		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			1,180,640.00000	118.06400	1,396,270,000		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			1,180,440.00000	118.04400	1,396,070,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.13	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.13	Put			1,156,050.00000	115.60500	1,385,860,000		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			1,156,150.00000	115.61500	1,385,960,000		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			1,155,950.00000	115.59500	1,385,760,000		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			1,145,320.00000	114.53200	1,387,780,000		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	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		1,145,420.00000	114.54200	1,387,880,000		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		1,145,220.00000	114.52200	1,387,680,000		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		1,166,740.00000	116.67400	1,420,730,000		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		1,166,840.00000	116.68400	1,420,830,000		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		1,166,640.00000	116.66400	1,420,630,000		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>5,895,440.00</b>	<b>1</b>	<b>1,181</b>
<b>Total for GOVI</b>											<b>5,895,440.00</b>	<b>1</b>	<b>1,181</b>
AL37	On	07/05/2020	Index Future			611.94900	611.94900	629.64300	629.64300		0.00	0	0
AL37	On	06/08/2020	Index Future			621.62000	621.62000	640.72000	640.72000		0.00	0	0
AL37	On	05/11/2020	Index Future			631.65500	631.65500	651.99900	651.99900		0.00	0	0
AL37	On	04/02/2021	Index Future			642.00400	642.00400	663.47100	663.47100		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			652.47100	652.47100	678.71600	678.71600		0.00	0	0
AL7T	On	06/08/2020	Index Future			662.78200	662.78200	690.65600	690.65600		0.00	0	0
AL7T	On	05/11/2020	Index Future			673.48200	673.48200	702.81400	702.81400		0.00	0	0
AL7T	On	04/02/2021	Index Future			684.51600	684.51600	715.18100	715.18100		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			587.31900	587.31900	609.08500	609.08500		23,492,760.00	4	210
ALBI	On	06/08/2020	Index Future			596.60000	596.60000	619.80000	619.80000		0.00	0	0
ALBI	On	05/11/2020	Index Future			606.23200	606.23200	630.71000	630.71000		0.00	0	0
ALBI	On	04/02/2021	Index Future			616.16400	616.16400	641.80800	641.80800		0.00	0	0
<b>Total ALBI Future</b>											<b>23,492,760.00</b>	<b>4</b>	<b>210</b>
<b>Total For ALBI</b>											<b>23,492,760.00</b>	<b>4</b>	<b>210</b>
IGOV	On	07/05/2020	Index Future			222.92700	222.92700	230.52500	230.52500		57,961,020.00	26	983
IGOV	On	06/08/2020	Index Future			226.50500	226.50500	234.63700	234.63700		0.00	0	0
IGOV	On	05/11/2020	Index Future			230.21600	230.21600	238.82300	238.82300		0.00	0	0
IGOV	On	04/02/2021	Index Future			234.04000	234.04000	243.08000	243.08000		0.00	0	0
<b>Total IGOV Future</b>											<b>57,961,020.00</b>	<b>26</b>	<b>983</b>
<b>Total For IGOV</b>											<b>57,961,020.00</b>	<b>26</b>	<b>983</b>
<b>Total for Index</b>											<b>81,453,780.00</b>	<b>30</b>	<b>1,193</b>
5Y STN	On	21/12/2021	Interest Rate Swap			93.22000	93.22000	93.39000	93.39000		0.00	0	51

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>1,348,639,617.43</b>	<b>16,815</b>	<b>1,462,540</b>
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.28568				0.00	0	770,000,000
<b>Total AA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>770,000,000</b>
<b>Total For AA06</b>										<b>0.00</b>	<b>0</b>	<b>770,000,000</b>
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AA06/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA06/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AA07 On 15/04/2021 Spot Bond			8.22000	105.47546	8.22000	105.45225				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	103.94100	10.00000	103.91400				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	100.60553	11.37000	100.57571				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	100.71973	11.81000	100.68834				0.00	0	0
<b>Total AB020U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB020U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB021U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB021U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB023U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB023U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB024L On 05/05/2021 Spot Bond			100.00000	52.65712	100.00000	52.53995				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	40.96387	100.00000	40.87272				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>
ABC12: On 25/11/2020 Spot Bond			10.00000	104.14800	10.00000	104.12100				0.00	0	0
<b>Total ABC1234/R2022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABC1234/R2022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABCPI3 On 07/12/2023 Spot Bond			5.55000	5.55000	5.55000	280.27682				0.00	0	0
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABF001 On 13/09/2026 Spot Bond					0.00000	100.44050				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ABF001 On 18/07/2024 Spot Bond					0.00000	101.53144				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>
ABF003 On 01/12/2030 Spot Bond					0.00000	100.72720				0.00	0	0
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ABF19U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABF19U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.46427				0.00	0	0
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN13 On 14/05/2020 Spot Bond					0.00000	101.15685				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	102.13522				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	101.43534				0.00	0	0
<b>Total ABFN15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.99081				0.00	0	100,000,000
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.07414				0.00	0	0
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN20 On 30/05/2020 Spot Bond					0.00000	100.80375				0.00	440,000,000	220,000,000
<b>Total ABFN20 SPOT</b>										<b>0.00</b>	<b>440,000,000</b>	<b>220,000,000</b>
<b>Total For ABFN20</b>										<b>0.00</b>	<b>440,000,000</b>	<b>220,000,000</b>
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.63607				0.00	1,000,000,000	500,000,000
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For ABFN21</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.72376				0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.59540				0.00	0	0
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 17/10/2020 Spot Bond					0.00000	101.75532				0.00	0	0
<b>Total ABFN24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.98129				0.00	0	0
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.58071				0.00	0	0
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 29/08/2021 Spot Bond					0.00000	101.05494				0.00	300,000,000	150,000,000
<b>Total ABFN27 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For ABFN27</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.88285				0.00	0	0
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.97069				0.00	0	100,000,000
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.31852				0.00	0	0
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.92217				0.00	200,000,000	100,000,000
<b>Total ABFN31 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For ABFN31</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.10583				0.00	0	0
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.61100				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	101.24161				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABFN34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.25051				0.00	0	100,000,000
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.98355				0.00	0	100,000,000
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.61612				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	101.39446				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	100.37285				0.00	1,000,000,000	500,000,000
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For ABFN39</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.41377				0.00	0	0
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN4: On 16/09/2026 Spot Bond					0.00000	99.60506				0.00	0	10,100,000,000
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,100,000,000</b>
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	<b>10,100,000,000</b>
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.35518				0.00	0	100,000,000
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For ABFN42</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
ABFN4: On 14/10/2022 Spot Bond					0.00000	101.61605				0.00	0	0
<b>Total ABFN43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN4: On 14/10/2024 Spot Bond					0.00000	101.64312				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	101.66254				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	100.80168				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ABJ01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABJ01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABK12 On 20/05/2022 Spot Bond					0.00000	101.13587			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	100.96989			0.00	0	0
<b>Total ABK6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABK8 On 03/06/2021 Spot Bond					0.00000	100.32914			0.00	0	0
<b>Total ABK8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI02 On 05/06/2020 Spot Bond			6.50000	6.50000	6.50000	154.11403			0.00	0	164,800,000
<b>Total ABKI02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>164,800,000</b>
<b>Total For ABKI02</b>									<b>0.00</b>	<b>0</b>	<b>164,800,000</b>
ABKI02 On 05/06/2020 Spot Bond			100.00000	103.61348	100.00000	103.36758			0.00	0	0
<b>Total ABKI02/R212 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI02/R212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI03 On 13/10/2021 Spot Bond			6.20000	6.20000	6.20000	138.10586			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	39.03858	100.00000	38.94886			0.00	0	0
<b>Total ABKI03/R212 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI03/R212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI04 On 13/03/2024 Spot Bond			9.77000	9.77000	9.77000	120.40803		39,080,000,000,000.00	4,000,000,000	2,000,000,000	
<b>Total ABKI04 SPOT</b>								<b>39,080,000,000,000.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>	
<b>Total For ABKI04</b>								<b>39,080,000,000,000.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>	
ABKI04 On 13/03/2024 Spot Bond			100.00000	11.77191	100.00000	11.74500		0.00	0	0	
<b>Total ABKI04/I2025 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABKI04/I2025</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ABKS1 On 05/04/2021 Spot Bond					0.00000	94.29554		0.00	0	121,500,000	
<b>Total ABKS1 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>121,500,000</b>	
<b>Total For ABKS1</b>								<b>0.00</b>	<b>0</b>	<b>121,500,000</b>	
ABN05 On 18/04/2021 Spot Bond			4.86000	207.50601	4.86000	207.46113		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			5.97000	5.97000	5.97000	122.74917		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			6.05000	6.05000	6.05000	157.59466				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			6.05000	6.05000	6.05000	180.19137				0.00	0	0
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN67 On 28/02/2023 Spot Bond			9.06000	9.06000	9.06000	97.22837				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			11.85500	11.85500	11.85500	96.51683				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			7.72000	7.72000	7.72000	98.96044				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			12.40000	12.40000	12.40000	94.17346				0.00	0	0
<b>Total ABN87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS11 On 09/04/2021 Spot Bond			7.96500	105.78041	7.96500	105.75783				0.00	0	620,000,000
<b>Total ABS11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>620,000,000</b>
<b>Total For ABS11</b>										<b>0.00</b>	<b>0</b>	<b>620,000,000</b>
ABS12 On 14/05/2020 Spot Bond			7.65000	103.56639	7.65000	103.54490				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	103.35351	9.20000	103.32778				0.00	0	0
<b>Total ABS12/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS12/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS13 On 14/05/2022 Spot Bond			8.42500	105.91174	8.42500	105.88773				0.00	0	0
<b>Total ABS13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS14 On 11/11/2020 Spot Bond			7.77500	104.37302	7.77500	104.35115				0.00	0	0
<b>Total ABS14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS15 On 11/11/2022 Spot Bond			8.35000	106.90583	8.35000	106.88180				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			10.65000	102.79943	10.65000	102.77013				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			11.20000	101.09870	11.20000	101.06843				0.00	0	1,500,000,000
<b>Total ABS17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For ABS17</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
ABS18 On 26/09/2023 Spot Bond			8.30000	104.59607	8.30000	104.57270				0.00	0	0
<b>Total ABS18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS6 On 01/06/2020 Spot Bond			8.10000	102.57487	8.10000	102.55244				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			10.90000	90.79053	10.90000	90.76435				0.00	0	0
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.58009	100.00000	9.55900				0.00	0	0
<b>Total ABS7/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS7/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS12 On 07/12/2023 Spot Bond			4.38000	4.38000	4.38000	291.20683				0.00	0	0
<b>Total ABS12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS14 On 31/01/2022 Spot Bond			3.50000	160.87444	3.50000	160.84543				0.00	0	0
<b>Total ABS14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ABT01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ABT02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ABT03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			13.30000	13.30000	13.30000	94.64109				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	104.14800	10.00000	104.12100				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	100.03580				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	100.03311				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	100.02991				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	104.14800	10.00000	104.12100				0.00	0	0
<b>Total ACL142/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL142/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14€ On 20/12/2021 Spot Bond					0.00000	100.03034				0.00	0	0
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL18€ On 20/09/2022 Spot Bond					0.00000	99.31385				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	100.23236				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL187 On 20/09/2020 Spot Bond					0.00000	100.03251				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>
ACL188 On 20/09/2022 Spot Bond					0.00000	100.03303				0.00	0	0
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL193 On 20/09/2022 Spot Bond					0.00000	100.03303				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>
ACL194 On 20/09/2022 Spot Bond					0.00000	100.03303				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>
ACL201 On 20/12/2022 Spot Bond					0.00000	100.03537				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>
ACL202 On 20/12/2022 Spot Bond					0.00000	100.03537				0.00	0	0
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL203 On 30/01/2023 Spot Bond					0.00000	184.98913				0.00	0	0
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL204 On 14/02/2023 Spot Bond					0.00000	187.28282				0.00	0	0
<b>Total ACL214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL214 On 20/09/2020 Spot Bond					0.00000	98.67299				0.00	0	0
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL217 On 20/12/2023 Spot Bond					0.00000	100.02875				0.00	0	0
<b>Total ACL218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL218 On 11/05/2020 Spot Bond					0.00000	101.15937				0.00	0	0
<b>Total ACL220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL220 On 26/01/2021 Spot Bond					0.00000	101.47375				0.00	0	0
<b>Total ACL221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL221 On 20/09/2021 Spot Bond					0.00000	100.02814				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.02611				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	100.84880				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	102.18371				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	100.88619				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	100.89066				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	100.80892				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	103.52815				0.00	0	0
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AGL03 On 17/05/2025 Spot Bond					0.00000	101.23794				0.00	0	8,500,000,000
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,500,000,000</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	<b>8,500,000,000</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	104.79837				0.00	0	5,130,000,000
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,130,000,000</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	<b>5,130,000,000</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	103.30258				0.00	200,000,000	100,000,000
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	103.56626				0.00	76,000,000	38,000,000
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>76,000,000</b>	<b>38,000,000</b>
<b>Total For AGT03</b>										<b>0.00</b>	<b>76,000,000</b>	<b>38,000,000</b>
AHF2A On 18/07/2021 Spot Bond					0.00000	101.54025				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.32641				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	101.48700				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	101.51374				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	101.50488				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	101.60228				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	101.69964				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	102.01803				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	102.11525				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	101.61958				0.00	0	0
<b>Total AHF5A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.90318				0.00	0	0
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5A: On 21/08/2023 Spot Bond			9.10000	103.09441	9.10000	103.06921				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	100.92988				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.96546				0.00	0	0
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5D On 21/08/2023 Spot Bond					0.00000	101.21390				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	101.32210				0.00	0	440,000,000
<b>Total AHF6A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>440,000,000</b>
<b>Total For AHF6A1</b>										<b>0.00</b>	<b>0</b>	<b>440,000,000</b>
AHF6A On 21/08/2024 Spot Bond					0.00000	101.45708				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	100.92981				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	100.96538				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	101.21369				0.00	0	0
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AHL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHL1A On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AHL1AU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL1AU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHL1B On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AHL1BU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL1BU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,160,827,741
<b>Total AHY2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,160,827,741</b>
<b>Total For AHY2U</b>										<b>0.00</b>	<b>0</b>	<b>4,160,827,741</b>
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AIG2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIG2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR02 On 30/04/2023 Spot Bond			8.45000	113.34376	8.45000	113.31814				0.00	0	394,700,000
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>394,700,000</b>
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	<b>394,700,000</b>
AIR04 On 29/05/2024 Spot Bond			8.75000	104.69406	8.75000	104.66943				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			13.43500	84.44547	13.43500	84.41531				0.00	0	0
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIRL01 On 30/04/2028 Spot Bond			6.25500	162.01632	6.25500	161.97526				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	101.63145				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	101.18333				0.00	0	0
<b>Total APF05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF06 On 24/08/2022 Spot Bond					0.00000	101.36320				0.00	0	0
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF07 On 25/06/2023 Spot Bond					0.00000	99.99978				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	100.98823				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.53065				0.00	0	0
<b>Total APF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF10 On 11/09/2022 Spot Bond					0.00000	100.51603				0.00	0	0
<b>Total APF10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF11 On 16/09/2020 Spot Bond					0.00000	100.37714				0.00	0	0
<b>Total APF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS133U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS133U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS139U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS139U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS167U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS167U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS168U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS168U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS221U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS221U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS224U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS224U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS248U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS248U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS249U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS249U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS266L On 21/07/2022 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 AS266U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS266U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS288U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS288U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS294U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS294U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS334U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS334U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS343U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS343U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS345U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS345U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS347U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS347U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS349U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS349U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS350U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS350U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS367U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS367U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS377U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS377U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS391U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS391U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total 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		150,000,000,000,000.00	1,500,000,000	1,500,000,000	
<b>Total AS423U SPOT</b>								<b>50,000,000,000,000.00</b>	<b>1,500,000,000</b>	<b>1,500,000,000</b>	
<b>Total For AS423U</b>								<b>50,000,000,000,000.00</b>	<b>1,500,000,000</b>	<b>1,500,000,000</b>	
AS424L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		150,000,000,000,000.00	1,500,000,000	1,500,000,000	
<b>Total AS424U SPOT</b>								<b>50,000,000,000,000.00</b>	<b>1,500,000,000</b>	<b>1,500,000,000</b>	
<b>Total For AS424U</b>								<b>50,000,000,000,000.00</b>	<b>1,500,000,000</b>	<b>1,500,000,000</b>	
ASN02L On 07/12/2033 Spot Bond			6.30000	196.83030	6.30000	196.78020		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			6.31500	175.48871	6.31500	175.44396		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	101.59290		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	101.46010		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	101.39326		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	100.04473		0.00	0	0	
<b>Total ASN078 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN078</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN08L On 20/09/2020 Spot Bond					0.00000	100.02441		0.00	0	0	
<b>Total ASN080 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN080</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN08L On 20/06/2020 Spot Bond					0.00000	100.24950		0.00	0	85,266,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>85,266,600</b>
<b>Total For ASN083</b>										<b>0.00</b>	<b>0</b>	<b>85,266,600</b>
ASN083 On 03/09/2020 Spot Bond					0.00000	101.42802				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>
ASN084 On 01/10/2020 Spot Bond					0.00000	101.53845				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>
ASN087 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>
ASN091 On 21/10/2020 Spot Bond					0.00000	101.57921				0.00	0	0
<b>Total ASN092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN092 On 10/11/2020 Spot Bond					0.00000	101.16509				0.00	0	0
<b>Total ASN096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN096 On 20/12/2020 Spot Bond					0.00000	95.10478				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	100.72309				0.00	0	0
<b>Total ASN111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN111 On 07/03/2021 Spot Bond					0.00000	100.56022				0.00	0	0
<b>Total ASN113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN113 On 10/12/2020 Spot Bond					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>
ASN115 On 20/12/2020 Spot Bond					0.00000	100.06213				0.00	0	0
<b>Total ASN121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN121 On 20/12/2020 Spot Bond					0.00000	100.06079				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>
ASN134 On 05/03/2021 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 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			4.23000	158.80475	4.23000	158.77299				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	100.40584				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	91.25638				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	101.29832				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	101.31426				0.00	0	0
<b>Total ASN147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 31/01/2022 Spot Bond			4.27500	158.67830	4.27500	158.64637				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	47.42515				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	100.73545				0.00	0	0
<b>Total ASN152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 31/03/2028 Spot Bond			6.69000	150.78993	6.69000	150.74999				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.18247				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	100.97542				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	100.55189				0.00	0	0
<b>Total ASN165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN18: On 20/06/2022 Spot Bond					0.00000	100.04248				0.00	0	0
<b>Total ASN181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 12/06/2020 Spot Bond					0.00000	100.47034				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	99.89888				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			6.30000	83.95300	6.30000	83.93157				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	100.02183				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	100.02295				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	100.01744				0.00	0	323,900,000
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>323,900,000</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	<b>323,900,000</b>
ASN20: On 24/08/2021 Spot Bond					0.00000	100.98660				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	101.06274				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	100.74403				0.00	300,000,000	150,000,000
<b>Total ASN210 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For ASN210</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
ASN21: On 29/08/2022 Spot Bond					0.00000	100.70859				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	100.74258				0.00	0	0
<b>Total ASN255 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN255</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN26: On 20/06/2023 Spot Bond					0.00000	100.04223				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	100.02253				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN274 On 15/08/2023 Spot Bond					0.00000	101.00730				0.00	0	0
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN278 On 20/08/2048 Spot Bond					0.00000	100.96358				0.00	0	0
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN279 On 21/08/2023 Spot Bond					0.00000	100.92810				0.00	0	0
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN280 On 13/09/2025 Spot Bond					0.00000	100.46378				0.00	0	0
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN286 On 26/09/2023 Spot Bond					0.00000	99.99972				0.00	0	0
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN291 On 20/12/2023 Spot Bond					0.00000	100.02794				0.00	0	0
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN300 On 20/12/2023 Spot Bond					0.00000	100.05029				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>
ASN310 On 20/01/2021 Spot Bond					0.00000	100.26516				0.00	0	0
<b>Total ASN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN315 On 30/04/2020 Spot Bond					0.00000	101.40670				0.00	0	14,200,000,000
<b>Total ASN316 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,200,000,000</b>
<b>Total For ASN316</b>										<b>0.00</b>	<b>0</b>	<b>14,200,000,000</b>
ASN316 On 30/03/2020 Spot Bond					0.00000	99.91444				0.00	1,000,000,000	500,000,000
<b>Total ASN317 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For ASN317</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
ASN317 On 31/03/2029 Spot Bond			6.22500	6.22500	6.22500	82.36993				0.00	0	0
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN318 On 28/02/2033 Spot Bond			6.25500	6.25500	6.25500	77.04283				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.02367				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	100.03441				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	101.17716				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	100.02424				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			6.41000	82.75933	6.41000	82.73793				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	100.02926				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	101.22403				0.00	800,000,000	400,000,000
<b>Total ASN342 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For ASN342</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
ASN34: On 12/02/2021 Spot Bond					0.00000	101.22403				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	100.02180				0.00	0	10,433,300
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,433,300</b>
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	<b>10,433,300</b>
ASN35: On 20/06/2024 Spot Bond					0.00000	100.01020				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	100.02587				0.00	0	0
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN35: On 20/06/2024 Spot Bond					0.00000	100.02587				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.78394				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	100.04145				0.00	0	0
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN37: On 20/12/2024 Spot Bond					0.00000	100.02435				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	100.02720				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	101.40631				0.00	0	0
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN38: On 15/03/2021 Spot Bond					0.00000	100.38829				0.00	0	0
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN38: On 15/03/2021 Spot Bond					0.00000	100.38829				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	100.04025				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	100.02503				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	100.90673				0.00	0	0
<b>Total ASN395 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN395</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN39: On 17/12/2025 Spot Bond					0.00000	100.36933				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>
ASN40: On 20/12/2024 Spot Bond					0.00000	100.02448				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.03802				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	100.77439				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	100.71784				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	100.43002				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	101.09551				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			8.65000	103.50184	8.65000	103.47789				0.00	0	1,000,000,000
<b>Total BAW19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For BAW19</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
BAW21 On 24/03/2022 Spot Bond			8.18000	102.06384	8.18000	102.04161				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	100.04047	9.30000	100.01577				0.00	0	0
<b>Total BAW21/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW21/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW22 On 07/12/2022 Spot Bond					0.00000	102.32159				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	101.27547				0.00	0	0
<b>Total BAW25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.54273				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	100.84644				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	100.61739				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	99.91166				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	103.10524				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	100.22201				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			11.34500	11.34500	11.34500	103.09181				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	99.83289				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	99.84394				0.00	0	0
<b>Total BAYA62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA63 On 30/11/2020 Spot Bond					0.00000	101.61549				0.00	0	0
<b>Total BAYA63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA64 On 30/09/2022 Spot Bond					0.00000	99.84232				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYA64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA64 On 30/09/2020 Spot Bond					0.00000	100.25104				0.00	0	0
<b>Total BAYA65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA65 On 31/03/2021 Spot Bond					0.00000	99.84404				0.00	0	0
<b>Total BAYA66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA66 On 31/03/2023 Spot Bond			10.95000	10.95000	10.95000	100.37725				0.00	0	0
<b>Total BAYA67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA67 On 30/06/2021 Spot Bond					0.00000	99.85451				0.00	0	0
<b>Total BAYA69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA69 On 30/06/2021 Spot Bond					0.00000	99.85451				0.00	0	0
<b>Total BAYA70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA70</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA70 On 30/06/2021 Spot Bond					0.00000	99.85451				0.00	0	0
<b>Total BAYA71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA71 On 31/03/2026 Spot Bond			13.91000	13.91000	13.91000	92.90802				0.00	0	0
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA72 On 31/03/2022 Spot Bond					0.00000	101.55140				0.00	0	0
<b>Total BAYA73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA73 On 01/07/2024 Spot Bond					0.00000	102.42702				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>
BAYA74 On 01/07/2022 Spot Bond					0.00000	101.59281				0.00	0	0
<b>Total BAYA75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.59288				0.00	0	0
<b>Total BAYA76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA76 On 30/09/2022 Spot Bond					0.00000	101.46355				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB07 On 31/03/2020 Spot Bond					0.00000	99.79456				0.00	0	0
<b>Total BAYB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB08 On 30/09/2020 Spot Bond					0.00000	101.26956				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	99.78674				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	99.81851				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	99.81354				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	99.81354				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	99.81354				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	99.80994				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	99.81428				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	99.81428				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	99.81428				0.00	0	0
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD11 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYD1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD31 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD41 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD51 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD61 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC126 On 29/05/2020 Spot Bond					0.00000	100.61347				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	101.08177				0.00	0	10,000,000,000
<b>Total BCJ15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For BCJ15</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.53022				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			10.85500	10.85500	10.85500	89.06072				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	11.70779	100.00000	11.68188				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	101.27954				0.00	0	0
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BDX31 On 05/03/2023 Spot Bond					0.00000	101.17208				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	99.87226				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			9.45000	101.42834	9.45000	101.40315				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	101.76508				0.00	0	0
<b>Total BGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL07 On 03/09/2022 Spot Bond			9.75000	105.09827	9.75000	105.07110				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	100.78964				0.00	0	0
<b>Total BGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL09 On 29/09/2020 Spot Bond			9.45000	100.85423	9.45000	100.82865				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	104.08109				0.00	0	0
<b>Total BGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL11 On 05/05/2021 Spot Bond			9.65000	107.68497	9.65000	107.65710				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	104.70407				0.00	0	1,056,000,000
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,056,000,000</b>
<b>Total For BGL12</b>										<b>0.00</b>	<b>0</b>	<b>1,056,000,000</b>
BGL13 On 20/08/2021 Spot Bond			8.75000	104.98033	8.75000	104.95564				0.00	0	5,000,000
<b>Total BGL13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
<b>Total For BGL13</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000</b>
BGL14 On 03/11/2021 Spot Bond					0.00000	105.36903				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BGL14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL15 On 17/03/2022 Spot Bond					0.00000	104.36614				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	100.99075				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	106.81864				0.00	0	0
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL18 On 30/09/2022 Spot Bond					0.00000	102.49880				0.00	0	0
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL19 On 29/09/2024 Spot Bond					0.00000	104.71282				0.00	0	341,000,000
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>341,000,000</b>
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	<b>341,000,000</b>
BGT01 On 12/09/2022 Spot Bond					0.00000	107.31805				0.00	0	0
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID07 On 30/06/2020 Spot Bond					0.00000	100.12462				0.00	600,000,000	300,000,000
<b>Total BID07 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For BID07</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
BID08 On 30/06/2022 Spot Bond					0.00000	100.99849				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	101.02797				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	100.95221				0.00	0	0
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID11 On 15/11/2023 Spot Bond			8.49000	106.87355	8.49000	106.84914				0.00	0	0
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID12 On 14/06/2022 Spot Bond					0.00000	100.47409				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BID12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID13 On 14/06/2024 Spot Bond					0.00000	100.41098				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	101.11964				0.00	0	0
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID15 On 28/10/2024 Spot Bond					0.00000	101.06343				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	101.47958				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	101.94481				0.00	0	0
<b>Total BNPP02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BNPP02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.98303				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	102.27541				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 22/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total BPPF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0 On 15/09/2020 Spot Bond					0.00000	100.63291				0.00	0	0
<b>Total BPPF04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.03491				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	101.53778				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BPPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF1: On 09/10/2023 Spot Bond					0.00000	102.33405				0.00	0	0
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF1: On 22/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total BPPF15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF1: On 23/07/2020 Spot Bond					0.00000	101.35069				0.00	0	0
<b>Total BPPF16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF1: On 19/11/2020 Spot Bond					0.00000	100.89410				0.00	0	0
<b>Total BPPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.92476				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>
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.91865				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>
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.76585				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>
BS2A1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2A1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2A1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2A2: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2A2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2A2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2B1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2C1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ20 On 27/03/2020 Spot Bond					0.00000	99.96029				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BWZ20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ20A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ21 On 27/03/2021 Spot Bond					0.00000	99.96063				0.00	0	0
<b>Total BWZ21B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ21B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.20079				0.00	0	0
<b>Total BWZJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX161U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX161U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX162U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX162U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX163U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX163U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX164U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX164U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BYA68U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BYA68U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<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			8.06500	103.31404	8.06500	103.29142				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	102.19262				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			8.15000	107.37294	8.15000	107.34938				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CBL26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL27 On 12/05/2020 Spot Bond					0.00000	101.27814				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	100.88805				0.00	0	0
<b>Total CBL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL29 On 30/04/2024 Spot Bond					0.00000	101.14442				0.00	0	200,000,000
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
CCT01 On 23/06/2023 Spot Bond			11.80000	105.20968	11.80000	105.17673			89,680,000,000,000.00	7,600,000,000	1,900,000,000	
<b>Total CCT01 SPOT</b>									<b>19,680,000,000,000.00</b>	<b>7,600,000,000</b>	<b>1,900,000,000</b>	
<b>Total For CCT01</b>									<b>19,680,000,000,000.00</b>	<b>7,600,000,000</b>	<b>1,900,000,000</b>	
CCT02 On 12/06/2024 Spot Bond			11.60000	103.34098	11.60000	103.30915			0.00	0	300,000,000	
<b>Total CCT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>	
<b>Total For CCT02</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>	
CCT03 On 15/03/2025 Spot Bond			11.39000	99.47005	11.39000	99.44010			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			12.40000	91.37116	12.40000	91.34096			0.00	0	134,000,000	
<b>Total CCT04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>134,000,000</b>	
<b>Total For CCT04</b>									<b>0.00</b>	<b>0</b>	<b>134,000,000</b>	
CGR14 On 25/11/2020 Spot Bond			10.00000	104.14830	10.00000	104.12110			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	102.83013			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	102.38932			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	101.93762			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	101.91004			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.04880				0.00	0	0
<b>Total CGR33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR38 On 13/02/2021 Spot Bond					0.00000	101.32107				0.00	0	0
<b>Total CGR38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CGR39U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR39U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CGR40U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR41 On 25/06/2021 Spot Bond					0.00000	99.99978				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	101.65579				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	101.38951				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	102.37297				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	101.61666				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	100.91951				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	100.95765				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CL567U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL567U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CL568U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL568U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CL569U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL569U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CL570U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL570U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CL571L On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CL571U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL571U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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	10,000,000,000
<b>Total CL573U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For CL573U</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLA6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLC2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLC2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.30212				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	154.63082	3.14000	154.52747				0.00	0	0
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN198 On 13/09/2021 Spot Bond			4.20000	4.20000	4.20000	151.61508				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	104.14800	10.00000	104.12100				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	104.14800	10.00000	104.12100				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	104.14800	10.00000	104.12100				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	18.00000				0.00	10,000,000,000	10,000,000,000
<b>Total CLN313 SPOT</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>
<b>Total For CLN313</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>
CLN314 On 14/11/2022 Spot Bond			10.34000	101.65729	10.34000	101.62913			189,084,134,712,000.00	18,286,666,800	27,430,000,000	
<b>Total CLN314 SPOT</b>									<b>19,084,134,712,000.00</b>	<b>18,286,666,800</b>	<b>27,430,000,000</b>	
<b>Total For CLN314</b>									<b>19,084,134,712,000.00</b>	<b>18,286,666,800</b>	<b>27,430,000,000</b>	
CLN315 On 20/03/2023 Spot Bond			10.86000	98.17900	10.86000	98.15080				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	100.04261				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN317 On 14/11/2022 Spot Bond					0.00000	101.13561				0.00	5,000,000,000	7,500,000,000
<b>Total CLN318 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>7,500,000,000</b>
<b>Total For CLN318</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>7,500,000,000</b>
CLN318 On 20/12/2023 Spot Bond					0.00000	99.42601				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>
CLN345 On 20/03/2024 Spot Bond			9.52000	103.51793	9.52000	103.49178				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>
CLN362 On 06/08/2023 Spot Bond					0.00000	101.45335				0.00	500,000,000	500,000,000
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For CLN364</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
CLN364 On 20/03/2024 Spot Bond			11.66000	104.31876	11.66000	104.28664				0.00	0	0
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN365 On 06/08/2023 Spot Bond					0.00000	101.50524				0.00	0	0
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN366 On 26/07/2022 Spot Bond					0.00000	101.52906				0.00	0	0
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN370 On 20/03/2024 Spot Bond					0.00000	107.19141				0.00	0	0
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN371 On 20/03/2021 Spot Bond			8.34500	101.57932	8.34500	101.55675				0.00	0	0
<b>Total CLN376 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN376</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN376 On 20/03/2024 Spot Bond			10.98000	98.80957	10.98000	98.78088				0.00	0	0
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN379 On 20/09/2024 Spot Bond			11.00000	100.17474	11.00000	100.14559				0.00	0	0
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN380 On 20/03/2021 Spot Bond					0.00000	98.92303				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN382 On 20/09/2024 Spot Bond			11.45000	102.19889	11.45000	102.16797				0.00	0	0
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN384 On 20/09/2024 Spot Bond					0.00000	100.05252				0.00	0	0
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN385 On 20/03/2021 Spot Bond					0.00000	100.02707				0.00	0	0
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN386 On 26/01/2021 Spot Bond					0.00000	101.61551				0.00	0	0
<b>Total CLN387 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN387</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN387 On 20/09/2022 Spot Bond					0.00000	100.02788				0.00	0	0
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN394 On 20/06/2020 Spot Bond					0.00000	100.11757				0.00	50,000,000	50,000,000
<b>Total CLN397 SPOT</b>										<b>0.00</b>	<b>50,000,000</b>	<b>50,000,000</b>
<b>Total For CLN397</b>										<b>0.00</b>	<b>50,000,000</b>	<b>50,000,000</b>
CLN397 On 14/11/2022 Spot Bond					0.00000	101.10104				0.00	0	0
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN398 On 14/11/2022 Spot Bond					0.00000	101.09564				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>
CLN399 On 20/06/2020 Spot Bond					0.00000	100.02777				0.00	0	0
<b>Total CLN400 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN400</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN400 On 20/06/2020 Spot Bond					0.00000	98.10333				0.00	559,071,400	559,071,400
<b>Total CLN406 SPOT</b>										<b>0.00</b>	<b>559,071,400</b>	<b>559,071,400</b>
<b>Total For CLN406</b>										<b>0.00</b>	<b>559,071,400</b>	<b>559,071,400</b>
CLN406 On 20/06/2020 Spot Bond					0.00000	100.02844				0.00	0	0
<b>Total CLN407 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN407</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN407 On 18/07/2020 Spot Bond					0.00000	99.66348				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN409 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN409</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN41( On 20/09/2020 Spot Bond					0.00000	99.70248				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	100.18481				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	102.12740				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	100.38301				0.00	0	0
<b>Total CLN413 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN413</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN414 On 20/09/2020 Spot Bond					0.00000	100.04598				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	101.99117				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	100.04597				0.00	0	0
<b>Total CLN418 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN418</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN418 On 20/12/2020 Spot Bond					0.00000	100.05274				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>
CLN42( On 20/12/2020 Spot Bond					0.00000	100.48024				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>
CLN42( On 26/01/2021 Spot Bond					0.00000	101.99927				0.00	600,000,000	600,000,000
<b>Total CLN421 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>600,000,000</b>
<b>Total For CLN421</b>										<b>0.00</b>	<b>600,000,000</b>	<b>600,000,000</b>
CLN422 On 20/12/2020 Spot Bond					0.00000	107.39700				0.00	70,000,000	70,000,000
<b>Total CLN422 SPOT</b>										<b>0.00</b>	<b>70,000,000</b>	<b>70,000,000</b>
<b>Total For CLN422</b>										<b>0.00</b>	<b>70,000,000</b>	<b>70,000,000</b>
CLN423 On 20/12/2020 Spot Bond					0.00000	106.61000				0.00	70,000,000	70,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN423 SPOT</b>										<b>0.00</b>	<b>70,000,000</b>	<b>70,000,000</b>
<b>Total For CLN423</b>										<b>0.00</b>	<b>70,000,000</b>	<b>70,000,000</b>
CLN423 On 20/12/2020 Spot Bond					0.00000	107.70100				0.00	70,000,000	70,000,000
<b>Total CLN424 SPOT</b>										<b>0.00</b>	<b>70,000,000</b>	<b>70,000,000</b>
<b>Total For CLN424</b>										<b>0.00</b>	<b>70,000,000</b>	<b>70,000,000</b>
CLN424 On 20/12/2020 Spot Bond					0.00000	100.76152				0.00	0	0
<b>Total CLN425 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN425</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN425 On 20/12/2020 Spot Bond					0.00000	105.85000				0.00	280,000,000	280,000,000
<b>Total CLN426 SPOT</b>										<b>0.00</b>	<b>280,000,000</b>	<b>280,000,000</b>
<b>Total For CLN426</b>										<b>0.00</b>	<b>280,000,000</b>	<b>280,000,000</b>
CLN426 On 20/12/2020 Spot Bond					0.00000	100.08084				0.00	0	0
<b>Total CLN429 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN429</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN429 On 20/12/2020 Spot Bond					0.00000	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>
CLN430 On 20/12/2020 Spot Bond					0.00000	108.13800				0.00	500,000,000	500,000,000
<b>Total CLN431 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For CLN431</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
CLN431 On 20/12/2020 Spot Bond					0.00000	108.72100				0.00	500,000,000	500,000,000
<b>Total CLN432 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For CLN432</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
CLN432 On 20/12/2020 Spot Bond					0.00000	109.00700				0.00	500,000,000	500,000,000
<b>Total CLN433 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For CLN433</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
CLN433 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>
CLN434 On 20/12/2020 Spot Bond					0.00000	100.03996				0.00	0	0
<b>Total CLN436 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN436</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN436 On 20/12/2020 Spot Bond					0.00000	100.03389				0.00	0	0
<b>Total CLN437 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN437</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN437 On 03/02/2021 Spot Bond					0.00000	101.79414				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			8.24500	107.17799	8.24500	107.15420				0.00	0	0
<b>Total CLN445 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN445</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN45( On 31/01/2022 Spot Bond			4.20000	158.88913	4.20000	158.85748				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			8.22000	111.10749	8.22000	111.07346				0.00	0	0
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN45( On 31/01/2025 Spot Bond			8.46000	109.93926	8.46000	109.90489				0.00	0	0
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN45( On 20/12/2021 Spot Bond					0.00000	100.05723				0.00	120,000,000	120,000,000
<b>Total CLN456 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>120,000,000</b>
<b>Total For CLN456</b>										<b>0.00</b>	<b>120,000,000</b>	<b>120,000,000</b>
CLN45( On 17/11/2021 Spot Bond					0.00000	101.04443				0.00	0	0
<b>Total CLN457 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN457</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN45( On 29/11/2021 Spot Bond					0.00000	101.35092				0.00	0	0
<b>Total CLN458 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN458</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN46( On 29/11/2021 Spot Bond					0.00000	101.66006				0.00	0	0
<b>Total CLN460 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN460</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN46( On 15/02/2022 Spot Bond					0.00000	103.32514				0.00	0	0
<b>Total CLN461 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN461</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN46( On 16/02/2022 Spot Bond			9.51500	103.76524	9.51500	103.73875				0.00	0	0
<b>Total CLN462 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN462</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN46( On 13/03/2022 Spot Bond			8.95000	102.28298	8.95000	102.25865				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN464 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN464</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN464 On 14/03/2022 Spot Bond					0.00000	100.38360				0.00	144,000,000	72,000,000
<b>Total CLN465 SPOT</b>										<b>0.00</b>	<b>144,000,000</b>	<b>72,000,000</b>
<b>Total For CLN465</b>										<b>0.00</b>	<b>144,000,000</b>	<b>72,000,000</b>
CLN465 On 27/03/2020 Spot Bond					0.00000	99.96352				0.00	202,000,000	101,000,000
<b>Total CLN467 SPOT</b>										<b>0.00</b>	<b>202,000,000</b>	<b>101,000,000</b>
<b>Total For CLN467</b>										<b>0.00</b>	<b>202,000,000</b>	<b>101,000,000</b>
CLN467 On 28/03/2020 Spot Bond					0.00000	99.90435				0.00	282,000,000	141,000,000
<b>Total CLN468 SPOT</b>										<b>0.00</b>	<b>282,000,000</b>	<b>141,000,000</b>
<b>Total For CLN468</b>										<b>0.00</b>	<b>282,000,000</b>	<b>141,000,000</b>
CLN468 On 28/03/2022 Spot Bond					0.00000	100.73278				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>
CLN470 On 19/11/2022 Spot Bond					0.00000	101.07690				0.00	0	0
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN472 On 23/06/2021 Spot Bond					0.00000	100.70304				0.00	800,000,000	800,000,000
<b>Total CLN475 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>800,000,000</b>
<b>Total For CLN475</b>										<b>0.00</b>	<b>800,000,000</b>	<b>800,000,000</b>
CLN475 On 20/09/2020 Spot Bond					0.00000	100.04127				0.00	0	0
<b>Total CLN476 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN476</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN476 On 29/11/2021 Spot Bond			100.00000	35.48276	100.00000	35.40380				0.00	0	0
<b>Total CLN477 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN477</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN480 On 20/05/2021 Spot Bond					0.00000	101.00460				0.00	0	0
<b>Total CLN482 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN482</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN482 On 20/05/2021 Spot Bond					0.00000	102.09908				0.00	0	0
<b>Total CLN483 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN483</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN483 On 02/12/2021 Spot Bond					0.00000	101.83739				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN484 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN484</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN484 On 02/12/2021 Spot Bond			8.44500	104.88446	8.44500	104.86077				0.00	0	0
<b>Total CLN485 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN485</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN485 On 20/06/2022 Spot Bond					0.00000	100.44017				0.00	0	0
<b>Total CLN486 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN486</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN486 On 23/06/2021 Spot Bond			11.95000	104.50525	11.95000	105.02244				0.00	0	0
<b>Total CLN487 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN487</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN487 On 28/07/2022 Spot Bond			8.75000	102.26711	8.75000	102.24305				0.00	0	0
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN488 On 28/03/2020 Spot Bond					0.00000	99.91040				0.00	0	0
<b>Total CLN489 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN489</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN489 On 28/03/2022 Spot Bond					0.00000	100.73390				0.00	0	0
<b>Total CLN490 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN490</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN490 On 20/06/2022 Spot Bond					0.00000	100.04139				0.00	0	0
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN493 On 29/08/2020 Spot Bond					0.00000	100.75650				0.00	0	0
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN495 On 04/09/2024 Spot Bond			9.15000	103.88655	9.15000	103.86129				0.00	0	0
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN496 On 04/09/2024 Spot Bond					0.00000	102.79619				0.00	0	0
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN497 On 08/06/2022 Spot Bond					0.00000	102.52477				0.00	0	0
<b>Total CLN498 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN498</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN498 On 20/05/2021 Spot Bond					0.00000	100.96186				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN500 On 10/10/2020 Spot Bond					0.00000	101.81836				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>
CLN501 On 11/10/2022 Spot Bond					0.00000	101.87620				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>
CLN502 On 11/10/2024 Spot Bond					0.00000	101.94486				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>
CLN503 On 11/10/2024 Spot Bond					0.00000	101.94486				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>
CLN505 On 24/10/2020 Spot Bond					0.00000	101.46737				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>
CLN507 On 20/12/2022 Spot Bond					0.00000	100.40505				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>
CLN510 On 11/10/2020 Spot Bond					0.00000	101.84666				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	94.06849				0.00	0	0
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN516 On 15/09/2022 Spot Bond			9.96000	100.29096	9.96000	100.26448				0.00	0	0
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN517 On 30/10/2022 Spot Bond			10.01000	104.02876	10.01000	104.00100				0.00	0	0
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN518 On 25/11/2022 Spot Bond					0.00000	100.88924				0.00	0	0
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN519 On 30/06/2022 Spot Bond			9.60000	102.25392	9.60000	103.07494				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.48242				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	100.36407				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	100.78680				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	101.10033				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	100.41638	9.20000	100.39184				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	101.47570				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>
CLN52( On 26/04/2023 Spot Bond					0.00000	102.15562				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>
CLN52( On 21/02/2024 Spot Bond					0.00000	102.80025				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>
CLN52( On 25/11/2022 Spot Bond					0.00000	102.27706				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>
CLN52( On 29/11/2021 Spot Bond					0.00000	102.43213				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>
CLN53( On 12/03/2021 Spot Bond					0.00000	100.46968				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>
CLN53( On 12/03/2023 Spot Bond					0.00000	100.48242				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN531 On 20/06/2023 Spot Bond					0.00000	102.02053				0.00	0	0
<b>Total CLN532 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN532</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN532 On 20/06/2023 Spot Bond					0.00000	100.03477				0.00	0	0
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN533 On 18/07/2025 Spot Bond					0.00000	101.65538				0.00	0	0
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN534 On 18/07/2025 Spot Bond			12.08000	12.08000	12.08000	95.22563				0.00	0	0
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN535 On 18/07/2023 Spot Bond					0.00000	99.85470				0.00	0	0
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN536 On 25/10/2023 Spot Bond					0.00000	101.45028				0.00	0	0
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN537 On 16/08/2023 Spot Bond					0.00000	101.06960				0.00	0	0
<b>Total CLN538 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN538</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN538 On 20/12/2023 Spot Bond					0.00000	100.06782				0.00	0	0
<b>Total CLN539 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN539</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN539 On 17/01/2024 Spot Bond					0.00000	101.88463				0.00	0	0
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN540 On 20/12/2023 Spot Bond					0.00000	91.54200				0.00	0	0
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN541 On 30/05/2022 Spot Bond					0.00000	100.79103				0.00	0	14,200,000,000
<b>Total CLN542 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,200,000,000</b>
<b>Total For CLN542</b>										<b>0.00</b>	<b>0</b>	<b>14,200,000,000</b>
CLN542 On 07/06/2023 Spot Bond					0.00000	106.90500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN543 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN543</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN543 On 20/12/2023 Spot Bond					0.00000	101.62599				0.00	0	0
<b>Total CLN544 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN544</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN544 On 17/01/2024 Spot Bond					0.00000	101.85687				0.00	0	0
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN545 On 21/08/2026 Spot Bond			11.55000	94.11980	11.55000	94.09078				0.00	0	0
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN546 On 29/03/2025 Spot Bond			11.60000	94.22818	11.60000	94.19899				0.00	0	0
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN547 On 12/11/2025 Spot Bond			11.69000	97.55676	11.69000	97.52631				0.00	0	0
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN548 On 07/12/2025 Spot Bond			6.25000	6.25000	6.25000	121.22228				0.00	0	0
<b>Total CLN549 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN549</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN549 On 18/04/2028 Spot Bond					0.00000	242.05509				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			6.25000	6.25000	6.25000	121.22228				0.00	0	0
<b>Total CLN550 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN550</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN550 On 20/12/2023 Spot Bond					0.00000	62.00000				0.00	0	0
<b>Total CLN552 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN552</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN552 On 20/03/2024 Spot Bond					0.00000	100.27440				0.00	0	0
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN553 On 20/03/2023 Spot Bond					0.00000	100.27063				0.00	0	0
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN554 On 20/12/2020 Spot Bond					0.00000	100.94343				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN555 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN555</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN555 On 15/11/2023 Spot Bond					0.00000	101.04822				0.00	0	0
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN556 On 12/11/2023 Spot Bond					0.00000	101.11522				0.00	0	0
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN557 On 24/11/2024 Spot Bond					0.00000	100.88147				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>
CLN558 On 17/01/2024 Spot Bond					0.00000	102.02340				0.00	0	0
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	129.46200				0.00	0	0
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN560 On 11/02/2026 Spot Bond					0.00000	101.16492				0.00	0	0
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN561 On 12/11/2025 Spot Bond			10.16000	102.46020	10.16000	103.71568				0.00	0	0
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN562 On 12/11/2025 Spot Bond			11.55000	95.16226	11.55000	98.07201				0.00	0	0
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN563 On 08/02/2024 Spot Bond					0.00000	101.16943				0.00	0	0
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN564 On 21/02/2024 Spot Bond					0.00000	100.88972				0.00	0	0
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN565 On 17/01/2024 Spot Bond					0.00000	103.48830				0.00	0	0
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN566 On 04/06/2023 Spot Bond					0.00000	100.68284				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN567 On 11/02/2024 Spot Bond					0.00000	101.12416				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>
CLN568 On 13/05/2021 Spot Bond					0.00000	101.18013				0.00	0	0
<b>Total CLN569 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN569</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN569 On 13/05/2021 Spot Bond					0.00000	101.85950				0.00	0	0
<b>Total CLN570 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN570</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN570 On 12/11/2025 Spot Bond			11.78000	93.52572	11.78000	96.38584				0.00	0	0
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN571 On 12/11/2025 Spot Bond					0.00000	101.14935				0.00	0	0
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN572 On 13/05/2021 Spot Bond					0.00000	101.63053				0.00	0	0
<b>Total CLN573 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN573</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN573 On 11/02/2024 Spot Bond					0.00000	101.12765				0.00	0	0
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN574 On 15/03/2024 Spot Bond					0.00000	100.39182				0.00	0	0
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN575 On 25/04/2023 Spot Bond					0.00000	106.90700				0.00	0	0
<b>Total CLN576 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN576</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN576 On 20/06/2024 Spot Bond					0.00000	100.04280				0.00	0	0
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN577 On 18/04/2026 Spot Bond					0.00000	101.61093				0.00	0	0
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN578 On 02/04/2024 Spot Bond					0.00000	99.83551				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN58( On 10/10/2024 Spot Bond					0.00000	102.23166				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>
CLN58 On 10/05/2024 Spot Bond					0.00000	101.16514				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>
CLN58 On 30/05/2022 Spot Bond					0.00000	100.76660				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>
CLN58 On 16/09/2025 Spot Bond					0.00000	100.42035				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>
CLN58 On 18/04/2022 Spot Bond					0.00000	101.51374				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>
CLN58 On 31/05/2022 Spot Bond					0.00000	100.75606				0.00	500,000,000	250,000,000
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
<b>Total For CLN585</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
CLN58 On 16/09/2025 Spot Bond					0.00000	101.05123				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>
CLN58 On 10/06/2026 Spot Bond					0.00000	100.54388				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>
CLN58 On 14/06/2022 Spot Bond					0.00000	100.37877				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>
CLN58 On 18/06/2024 Spot Bond					0.00000	100.35004				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>
CLN59 On 16/09/2025 Spot Bond					0.00000	100.41729				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	102.40307				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN591 On 05/12/2026 Spot Bond			6.44000	113.49197	6.44000	120.19855				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>
CLN592 On 24/11/2024 Spot Bond					0.00000	100.87340				0.00	0	0
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN593 On 07/12/2025 Spot Bond					0.00000	100.57927				0.00	0	0
<b>Total CLN594 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN594</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN594 On 27/06/2022 Spot Bond					0.00000	99.96226				0.00	326,000,000	163,000,000
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>326,000,000</b>	<b>163,000,000</b>
<b>Total For CLN595</b>										<b>0.00</b>	<b>326,000,000</b>	<b>163,000,000</b>
CLN595 On 24/11/2024 Spot Bond					0.00000	100.87340				0.00	0	0
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.70283				0.00	0	0
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN597 On 02/04/2026 Spot Bond					0.00000	102.03364				0.00	0	0
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN598 On 10/12/2024 Spot Bond					0.00000	100.52301				0.00	0	0
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN600 On 18/06/2024 Spot Bond					0.00000	100.35004				0.00	0	0
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN600 On 18/06/2024 Spot Bond					0.00000	100.35004				0.00	0	0
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN601 On 04/06/2023 Spot Bond					0.00000	100.66375				0.00	0	0
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.15887				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN603 On 05/08/2024 Spot Bond					0.00000	101.19987				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>
CLN604 On 12/08/2022 Spot Bond					0.00000	101.08129				0.00	0	0
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN605 On 14/04/2026 Spot Bond					0.00000	102.05729				0.00	0	0
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN606 On 17/01/2024 Spot Bond					0.00000	101.71802				0.00	0	0
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN607 On 22/08/2024 Spot Bond					0.00000	100.85865				0.00	0	0
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN608 On 30/04/2023 Spot Bond			9.32000	103.75225	9.32000	103.72643				0.00	0	0
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN61 On 23/07/2022 Spot Bond					0.00000	101.48555				0.00	0	0
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN610 On 14/04/2026 Spot Bond					0.00000	102.04762				0.00	0	0
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN611 On 07/03/2025 Spot Bond					0.00000	100.56028				0.00	0	0
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN612 On 22/08/2022 Spot Bond					0.00000	100.84252				0.00	0	0
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN613 On 30/11/2021 Spot Bond					0.00000	100.76649				0.00	600,000,000	300,000,000

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 CLN614 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For CLN614</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
CLN614 On 30/09/2020 Spot Bond					0.00000	99.91248				0.00	212,000,000	106,000,000
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>212,000,000</b>	<b>106,000,000</b>
<b>Total For CLN615</b>										<b>0.00</b>	<b>212,000,000</b>	<b>106,000,000</b>
CLN615 On 20/12/2029 Spot Bond					0.00000	100.05028				0.00	0	0
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN616 On 20/12/2024 Spot Bond					0.00000	100.03397				0.00	0	0
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN617 On 20/12/2022 Spot Bond					0.00000	100.03943				0.00	0	0
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN618 On 30/11/2021 Spot Bond					0.00000	100.75603				0.00	92,000,000	46,000,000
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>92,000,000</b>	<b>46,000,000</b>
<b>Total For CLN619</b>										<b>0.00</b>	<b>92,000,000</b>	<b>46,000,000</b>
CLN619 On 28/10/2024 Spot Bond					0.00000	101.37794				0.00	0	0
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN620 On 28/10/2022 Spot Bond					0.00000	101.37489				0.00	0	0
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN621 On 28/04/2021 Spot Bond					0.00000	101.31295				0.00	0	0
<b>Total CLN622 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN622</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN622 On 20/12/2024 Spot Bond					0.00000	100.05421				0.00	0	0
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN623 On 25/01/2023 Spot Bond					0.00000	101.46595				0.00	0	0
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN624 On 25/01/2023 Spot Bond			8.79000	102.00335	8.79000	101.97924				0.00	0	0
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN625 On 19/08/2025 Spot Bond					0.00000	101.05653				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.48626				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			14.13000	71.69730	14.13000	71.67040				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	100.90842				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			12.25000	90.27991	12.25000	90.25043				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	101.05370				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	100.89473				0.00	138,000,000	69,000,000
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>138,000,000</b>	<b>69,000,000</b>
<b>Total For CLN632</b>										<b>0.00</b>	<b>138,000,000</b>	<b>69,000,000</b>
CLN633 On 09/10/2034 Spot Bond					0.00000	102.23141				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	101.15339				0.00	400,000,000	200,000,000
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For CLN634</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
CLN635 On 19/08/2025 Spot Bond					0.00000	101.10741				0.00	0	0
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN636 On 21/11/2024 Spot Bond					0.00000	100.90306				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>
CLN637 On 19/08/2025 Spot Bond					0.00000	101.05087				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	101.01776				0.00	108,000,000	54,000,000

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 CLN638 SPOT</b>										<b>0.00</b>	<b>108,000,000</b>	<b>54,000,000</b>
<b>Total For CLN638</b>										<b>0.00</b>	<b>108,000,000</b>	<b>54,000,000</b>
CLN638 On 12/08/2022 Spot Bond					0.00000	101.06424				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>
CLN639 On 19/08/2025 Spot Bond					0.00000	101.10741				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>
CLN640 On 20/12/2024 Spot Bond					0.00000	61.76800				0.00	0	0
<b>Total CLN641 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN641</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN641 On 17/10/2023 Spot Bond					0.00000	101.11294				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>
CLN643 On 21/11/2024 Spot Bond					0.00000	100.90573				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>
CLN644 On 18/12/2024 Spot Bond					0.00000	100.34799				0.00	102,000,000	51,000,000
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>102,000,000</b>	<b>51,000,000</b>
<b>Total For CLN645</b>										<b>0.00</b>	<b>102,000,000</b>	<b>51,000,000</b>
CLN645 On 29/01/2022 Spot Bond					0.00000	101.20414				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>
CLN646 On 18/12/2024 Spot Bond					0.00000	100.34818				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>
CLN647 On 19/08/2025 Spot Bond					0.00000	101.05087				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>
CLN648 On 31/05/2026 Spot Bond					0.00000	100.77689				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>
CLN649 On 19/08/2025 Spot Bond					0.00000	101.10152				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>
CLN650 On 19/11/2022 Spot Bond					0.00000	100.94984				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
CLN651 On 19/08/2025 Spot Bond					0.00000	100.87001			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>
CLN652 On 18/02/2021 Spot Bond					0.00000	100.70337			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>
CLN653 On 02/04/2026 Spot Bond					0.00000	100.72714			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>
CLN654 On 22/03/2030 Spot Bond					0.00000	100.41509			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>
CLN655 On 20/06/2025 Spot Bond					0.00000	100.43178			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>
CLN656 On 13/10/2026 Spot Bond					0.00000	100.31777			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>
CLN657 On 20/06/2025 Spot Bond					0.00000	100.38532			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>
CLN81 On 18/04/2028 Spot Bond			10.85500	89.08644	10.85500	89.06072			0.00	0	0
<b>Total CLN81 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN81</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF15 On 20/06/2020 Spot Bond					0.00000	100.02912			0.00	0	0
<b>Total CLNF15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.03701			0.00	0	0
<b>Total CLNF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COJ05 On 05/06/2023 Spot Bond			8.60000	113.58923	8.60000	113.56309		57,750,720,000,000.00	6,715,200,000	1,903,800,000	
<b>Total COJ05 SPOT</b>								<b>57,750,720,000,000.00</b>	<b>6,715,200,000</b>	<b>1,903,800,000</b>	
<b>Total For COJ05</b>								<b>57,750,720,000,000.00</b>	<b>6,715,200,000</b>	<b>1,903,800,000</b>	
COJ07 On 23/03/2021 Spot Bond			8.43500	102.27343	8.43500	102.25048		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total COJ07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COJ08 On 22/06/2026 Spot Bond			11.90000	101.01020	11.90000	100.97830				0.00	0	0
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COJG0 On 09/06/2024 Spot Bond			8.93000	107.28045	8.93000	107.25485				0.00	0	0
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COT01 On 03/04/2023 Spot Bond			9.58500	98.58453	9.58500	98.55931				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			13.11000	85.60256	13.11000	85.57286				0.00	0	100,000,000
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
COT03 On 05/06/2028 Spot Bond			13.20000	84.46616	13.20000	84.43668				0.00	0	0
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPV01 On 30/06/2029 Spot Bond			11.62000	11.62000	11.62000	100.14872				0.00	0	0
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CS002 On 17/12/2020 Spot Bond					0.00000	100.36492				0.00	0	0
<b>Total CS002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CS002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CS003 On 12/08/2021 Spot Bond					0.00000	100.63646				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.03981				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	100.18330				0.00	0	0
<b>Total DENG87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 28/09/2023 Spot Bond					0.00000	100.94601				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	100.34166				0.00	0	0
<b>Total DENG91 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG91</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG9 On 11/09/2020 Spot Bond					0.00000	100.50871				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	100.03934				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	99.96225				0.00	0	0
<b>Total DENG94 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG94</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG9 On 11/12/2020 Spot Bond					0.00000	100.50873				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	101.33550				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	101.51838				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	100.13503			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	100.89509			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	102.50550			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>
DSY02U 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>
DSY03 On 21/11/2024 Spot Bond			11.52000	11.52000	11.52000	99.82093			0.00	0	0
<b>Total DSY03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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	101.15414			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			8.30000	103.25661	8.30000	103.23367		3,320,000,000,000.00	400,000,000	200,000,000	
<b>Total DV2021 SPOT</b>								<b>3,320,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>	
<b>Total For DV2021</b>								<b>3,320,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>	
DV23 On 27/02/2023 Spot Bond			8.54000	104.46319	8.54000	104.43920		742,344,624,000.00	86,925,600	2,510,626,000	
<b>Total DV23 SPOT</b>								<b>742,344,624,000.00</b>	<b>86,925,600</b>	<b>2,510,626,000</b>	
<b>Total For DV23</b>								<b>742,344,624,000.00</b>	<b>86,925,600</b>	<b>2,510,626,000</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	19.05346	100.00000	19.01107		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DV23/R On 27/02/2023 Spot Bond			100.00000	19.05346	100.00000	19.01107				0.00	0	0
<b>Total DV23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV23/R2023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DV24 On 18/02/2024 Spot Bond			8.62000	104.44853	8.62000	104.42433				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	100.96649	9.69000	100.94026				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.96649	9.69000	100.94026				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			13.73000	82.67194	13.73000	82.64178				0.00	0	0
<b>Total DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DV29/R On 18/02/2029 Spot Bond			10.10000	101.00660	10.10000	100.97926				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.00660	10.10000	100.97926				0.00	0	0
<b>Total DV29/R213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV29/R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC03 On 17/12/2020 Spot Bond					0.00000	100.37149				0.00	0	0
<b>Total DVC031 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC031</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20I On 28/03/2020 Spot Bond					0.00000	99.91579				0.00	0	2,700,000,000
<b>Total DVF20B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,700,000,000</b>
<b>Total For DVF20B</b>										<b>0.00</b>	<b>0</b>	<b>2,700,000,000</b>
DVF20C On 31/08/2020 Spot Bond					0.00000	100.74852				0.00	0	0
<b>Total DVF20C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20I On 23/10/2020 Spot Bond					0.00000	101.52862				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	100.76147				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	100.27996				0.00	0	8,000,000,000
<b>Total DVF22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000,000</b>
<b>Total For DVF22</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000,000</b>
DVF22I On 29/08/2022 Spot Bond					0.00000	101.28323				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF22( On 24/10/2022 Spot Bond					0.00000	101.76108				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	102.83670				0.00	0	0
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF25 On 02/04/2024 Spot Bond					0.00000	100.19768				0.00	0	0
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF26 On 02/04/2026 Spot Bond					0.00000	100.50489				0.00	0	0
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF27 On 02/04/2029 Spot Bond					0.00000	100.98124				0.00	0	0
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF30( On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total DVF30U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF30U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.71417				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	100.74555				0.00	0	8,000,000,000
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000,000</b>
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000,000</b>
DVFB2( On 31/05/2026 Spot Bond					0.00000	101.23435				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	101.26206				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	101.28402				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	101.30451				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	79.03398	100.00000	78.87398				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			6.40000	104.40671	6.40000	104.38881				0.00	0	0
<b>Total E174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
E175 On 01/08/2021 Spot Bond			7.35000	109.75533	7.35000	109.73357				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			8.15500	103.15809	8.15500	103.13569				0.00	0	0
<b>Total ECN22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN24 On 14/03/2024 Spot Bond			9.06000	103.22941	9.06000	103.20456				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			6.56000	87.21964	6.56000	87.19692				0.00	0	0
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EL001U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL001U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL037 On 31/01/2037 Spot Bond			6.30000	74.95207	6.30000	74.93293				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	128.21308	2.25000	128.19429				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			6.39000	114.74523	5.99000	117.94281				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			5.93000	103.37530	5.93000	103.34992				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			5.84000	100.88147	5.84000	100.85694				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL31 On 02/06/2031 Spot Bond			6.22000	89.58725	6.22000	89.56463				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			6.27000	77.07890	6.27000	77.05927				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	128.21308	2.25000	128.19429				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	100.66948				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	99.06986				0.00	0	0
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ELN003 On 23/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ELN003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ELN004 On 23/09/2024 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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			8.27500	102.40126	8.27500	102.37869				0.00	0	0
<b>Total EMM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM02 On 11/03/2021 Spot Bond			7.90000	102.98603	7.90000	102.96435				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			12.20000	97.13548	12.20000	97.10388				0.00	0	0
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM04 On 16/05/2028 Spot Bond			13.53000	13.53000	13.53000	90.61528				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM05 On 17/04/2029 Spot Bond			13.58000	13.58000	13.58000	95.71230				0.00	0	666,666,600
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>666,666,600</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>666,666,600</b>
EMM06 On 23/06/2025 Spot Bond			12.35000	12.35000	12.35000	98.02261				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			12.20000	12.20000	12.20000	97.37413				0.00	0	0
<b>Total EMM07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM07 On 17/07/2032 Spot Bond			13.93500	13.93500	13.93500	78.13744				0.00	0	0
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX01 On 23/04/2021 Spot Bond					0.00000	100.72926				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	100.72804				0.00	0	0
<b>Total ENX01S SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX01S</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX02 On 10/09/2022 Spot Bond					0.00000	100.56265				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	101.38993				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	101.35189				0.00	0	0
<b>Total ENX05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX06 On 12/06/2020 Spot Bond					0.00000	100.46343				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	100.69534				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
EPF011On 12/06/2020 Spot Bond					0.00000	100.64110				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>
EPF012On 06/11/2020 Spot Bond					0.00000	101.56375				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>
EPF014On 28/05/2021 Spot Bond					0.00000	101.18759				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>
EPF015On 04/06/2023 Spot Bond					0.00000	100.67498				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>
EPF016On 07/09/2021 Spot Bond					0.00000	100.53667				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>
EPF017On 07/09/2023 Spot Bond					0.00000	100.54309				0.00	0	0
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF018On 13/12/2025 Spot Bond					0.00000	100.44995				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>
EPF019On 12/09/2022 Spot Bond					0.00000	100.47028				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>
EPF020On 07/11/2022 Spot Bond					0.00000	101.17388				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>
EPF04LOn 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>
EPF05LOn 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>
EPF08LOn 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EPF08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF13L On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC4L On 07/11/2020 Spot Bond					0.00000	101.11011				0.00	400,000,000	200,000,000
<b>Total EPFC45 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For EPFC45</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
EPFC4L On 12/03/2021 Spot Bond					0.00000	100.64057				0.00	400,000,000	200,000,000
<b>Total EPFC46 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For EPFC46</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
EQS06 On 09/04/2020 Spot Bond					0.00000	101.99086				0.00	0	0
<b>Total EQS06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS10 On 28/07/2022 Spot Bond					0.00000	100.83206				0.00	0	0
<b>Total EQS10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS11L On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EQS11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQT00L On 03/06/2022 Spot Bond					0.00000	100.66949				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>
EQT00L On 03/06/2024 Spot Bond					0.00000	100.67829				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQT003 On 16/04/2025 Spot Bond					0.00000	101.67867				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>
ERS3B1 On 17/05/2022 Spot Bond					0.00000	100.99461				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	100.96957				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	101.03459				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	100.97457				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	104.14800	10.00000	104.12100				0.00	0	0
<b>Total ERSA12/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.21393				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	100.96957				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	100.99955				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	100.96162				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	100.94957				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ERSA27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES23 On 25/01/2023 Spot Bond			8.44000	105.51138	8.44000	105.48743			1,555,326,576,000.00	184,280,400	2,350,628,600
<b>Total ES23 SPOT</b>									<b>1,555,326,576,000.00</b>	<b>184,280,400</b>	<b>2,350,628,600</b>
<b>Total For ES23</b>									<b>1,555,326,576,000.00</b>	<b>184,280,400</b>	<b>2,350,628,600</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	101.64872	10.00000	101.62148			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			11.49000	84.34539	11.49000	84.31966			3,503,829,540,000.00	304,946,000	9,320,043,600
<b>Total ES26 SPOT</b>									<b>3,503,829,540,000.00</b>	<b>304,946,000</b>	<b>9,320,043,600</b>
<b>Total For ES26</b>									<b>3,503,829,540,000.00</b>	<b>304,946,000</b>	<b>9,320,043,600</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	99.85284	7.85000	99.83184			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			14.16500	60.61110	13.56000	63.13744			103,734,082,721,000.00	7,323,267,400	7,368,688,300
<b>Total ES33 SPOT</b>									<b>13,734,082,721,000.00</b>	<b>7,323,267,400</b>	<b>7,368,688,300</b>
<b>Total For ES33</b>									<b>13,734,082,721,000.00</b>	<b>7,323,267,400</b>	<b>7,368,688,300</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	100.22033	7.50000	100.20028			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			13.88000	66.77470	13.88000	66.75023			2,666,309,136,000.00	192,097,200	3,294,586,600
<b>Total ES42 SPOT</b>									<b>2,666,309,136,000.00</b>	<b>192,097,200</b>	<b>3,294,586,600</b>
<b>Total For ES42</b>									<b>2,666,309,136,000.00</b>	<b>192,097,200</b>	<b>3,294,586,600</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	103.54110	8.50000	103.51756			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	101.57512			0.00	0	0
<b>Total ESFR03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ESFR03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EXX04 On 13/06/2022 Spot Bond					0.00000	100.44537			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EXX04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EXX04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EXX05 On 13/06/2024 Spot Bond					0.00000	100.45297				0.00	0	300,000,000
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For EXX05</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.02918				0.00	0	0
<b>Total FBJ22Z SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FBJ22Z</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FFA1U On 20/11/2026 Spot Bond			100.00000	12.23189	100.00000	12.20161				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	19.84802	100.00000	19.79887				0.00	0	0
<b>Total FFB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FFB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<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



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.07811				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	101.17515				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	100.92497				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	100.97727				0.00	300,000,000	150,000,000
<b>Total FIFB16 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For FIFB16</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.00223				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	101.39107				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	100.65181				0.00	200,000,000	100,000,000
<b>Total FIFC33 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For FIFC33</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
FIFC35 On 11/02/2021 Spot Bond					0.00000	101.05447				0.00	400,000,000	200,000,000
<b>Total FIFC35 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For FIFC35</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</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>
FNTH11 On 08/04/2020 Spot Bond					0.00000	103.51995				0.00	0	0
<b>Total FNTH10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNTH10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNT110 On 29/05/2020 Spot Bond					0.00000	102.49238				0.00	0	0
<b>Total FNT10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNT10</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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	102.03504				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			8.50000	8.50000	8.50000	104.75263				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	102.86308				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	105.86162				0.00	1,000,000,000	500,000,000
<b>Total FRB17 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For FRB17</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</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	105.02494				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			9.65000	108.15384	9.65000	108.12600				0.00	0	0
<b>Total FRB19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB20 On 15/04/2021 Spot Bond					0.00000	104.36935				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	104.61391				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	105.87107				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	103.20215				0.00	960,000,000	240,000,000

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 FRB23 SPOT</b>									<b>0.00</b>	<b>960,000,000</b>	<b>240,000,000</b>
<b>Total For FRB23</b>									<b>0.00</b>	<b>960,000,000</b>	<b>240,000,000</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	106.52134			0.00	1,530,000,000	1,020,000,000
<b>Total FRB24 SPOT</b>									<b>0.00</b>	<b>1,530,000,000</b>	<b>1,020,000,000</b>
<b>Total For FRB24</b>									<b>0.00</b>	<b>1,530,000,000</b>	<b>1,020,000,000</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	103.33239			0.00	1,550,000,000	6,050,000,000
<b>Total FRB25 SPOT</b>									<b>0.00</b>	<b>1,550,000,000</b>	<b>6,050,000,000</b>
<b>Total For FRB25</b>									<b>0.00</b>	<b>1,550,000,000</b>	<b>6,050,000,000</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	100.78006			0.00	29,800,000	10,014,900,000
<b>Total FRB26 SPOT</b>									<b>0.00</b>	<b>29,800,000</b>	<b>10,014,900,000</b>
<b>Total For FRB26</b>									<b>0.00</b>	<b>29,800,000</b>	<b>10,014,900,000</b>
FRB27 On 03/06/2026 Spot Bond			12.05000	95.18565	12.05000	95.15523			0.00	0	0
<b>Total FRB27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI22 On 31/01/2022 Spot Bond			3.60000	160.58888	3.60000	160.55948		604,800,000,000.00		168,000,000	609,000,000
<b>Total FRBI22 SPOT</b>								<b>604,800,000,000.00</b>		<b>168,000,000</b>	<b>609,000,000</b>
<b>Total For FRBI22</b>								<b>604,800,000,000.00</b>		<b>168,000,000</b>	<b>609,000,000</b>
FRBI23 On 07/12/2023 Spot Bond			4.41000	4.41000	4.41000	290.92016		2,353,176,000,000.00		533,600,000	305,300,000
<b>Total FRBI23 SPOT</b>								<b>2,353,176,000,000.00</b>		<b>533,600,000</b>	<b>305,300,000</b>
<b>Total For FRBI23</b>								<b>2,353,176,000,000.00</b>		<b>533,600,000</b>	<b>305,300,000</b>
FRBI25 On 31/01/2025 Spot Bond			5.77000	5.77000	5.77000	123.85325		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			5.85000	159.84484	5.85000	159.80608		0.00		0	0
<b>Total FRBI28 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For FRBI28</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
FRBI29 On 31/03/2029 Spot Bond			6.17000	6.17000	6.17000	82.72979		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			6.40000	6.40000	6.40000	173.95434		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			6.55000	68.63173	6.55000	68.61381		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			6.60000	68.64313	6.60000	68.62504		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0:On 30/11/2020 Spot Bond			7.14000	7.14000	7.14000	94.86492				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			7.83000	7.83000	7.83000	70.28491				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			7.87000	7.87000	7.87000	69.55305				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			6.62000	6.62000	6.62000	119.23781				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	101.04096				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	69.20682				0.00	0	0
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19:On 25/11/2020 Spot Bond			10.00000	104.14800	10.00000	104.12100				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	103.58953				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.21858				0.00	0	0
<b>Total FRC212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 31/01/2022 Spot Bond			4.31000	158.58004	4.31000	158.54797				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	100.95271				0.00	0	0
<b>Total FRC225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC225</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 31/01/2022 Spot Bond			5.17000	156.19001	5.17000	156.15482				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	100.09375				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	105.30573				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	105.52869				0.00	0	0
<b>Total FRC239 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC239</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 19/10/2020 Spot Bond					0.00000	105.36984				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	103.47149				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	103.43634				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	102.75002				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC246 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC246</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC246 On 19/10/2020 Spot Bond					0.00000	104.89916				0.00	0	0
<b>Total FRC249 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC249</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC249 On 19/10/2020 Spot Bond					0.00000	102.74121				0.00	0	0
<b>Total FRC250 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC250</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC250 On 13/02/2022 Spot Bond					0.00000	101.25492				0.00	0	0
<b>Total FRC251 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC251</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC251 On 14/03/2022 Spot Bond					0.00000	100.39076				0.00	0	0
<b>Total FRC252 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC252</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC252 On 27/03/2020 Spot Bond					0.00000	99.96567				0.00	0	0
<b>Total FRC254 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC254</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC254 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC255 On 17/07/2027 Spot Bond					0.00000	103.54854				0.00	0	0
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC256 On 27/03/2020 Spot Bond					0.00000	99.96433				0.00	0	0
<b>Total FRC257 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC257</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC257 On 08/05/2020 Spot Bond					0.00000	101.22363				0.00	0	0
<b>Total FRC258 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC258</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC258 On 10/10/2020 Spot Bond					0.00000	101.78767				0.00	0	0
<b>Total FRC261 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC261</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC261 On 13/07/2020 Spot Bond					0.00000	101.76809				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	101.86192				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.81101				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	103.90605				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	101.40805				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	101.42455				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	103.88477	9.80000	103.85747				0.00	0	0
<b>Total FRC274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC274: On 12/12/2020 Spot Bond					0.00000	100.47142				0.00	0	0
<b>Total FRC275 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC275</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC275: On 12/12/2020 Spot Bond					0.00000	100.47211				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	100.64700				0.00	0	0
<b>Total FRC277 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC277</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC277: On 27/03/2020 Spot Bond					0.00000	99.96632				0.00	0	0
<b>Total FRC278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC278</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC278: On 21/11/2022 Spot Bond					0.00000	100.90755				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	100.03676				0.00	0	0
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC280: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	106.13712				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	102.24405				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	101.35653				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	100.09987				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	104.32799				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	100.02547				0.00	0	0
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29: On 20/06/2022 Spot Bond					0.00000	101.15804				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	101.61551				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	100.15545				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	101.48269				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	101.46498				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	101.07952				0.00	0	0
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29: On 14/05/2024 Spot Bond					0.00000	101.09033				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.87252				0.00	0	0
<b>Total FRC298 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC298</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC298 On 20/06/2024 Spot Bond					0.00000	100.05023				0.00	0	0
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC300 On 25/04/2023 Spot Bond					0.00000	102.65019				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	100.91024				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	101.26137				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	100.86098				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	99.91448				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	101.37642				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	100.75574				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	101.00739				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	101.08938				0.00	0	0
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC308 On 20/06/2024 Spot Bond					0.00000	100.02383				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FRC31(On 20/12/2024 Spot Bond					0.00000	100.03505				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>
FRC31(On 23/02/2021 Spot Bond					0.00000	99.88000				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>
FRC31(On 23/02/2021 Spot Bond					0.00000	99.02000				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>
FRC31(On 20/06/2024 Spot Bond					0.00000	100.04348				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>
FRC31(On 23/02/2021 Spot Bond					0.00000	104.75000				0.00	0	0
<b>Total FRC314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC31(On 13/10/2026 Spot Bond					0.00000	94.00809				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>
FRC31(On 15/09/2033 Spot Bond					0.00000	100.40077				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>
FRC31(On 31/07/2034 Spot Bond					0.00000	101.39623				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>
FRC31(On 20/12/2024 Spot Bond					0.00000	97.39815				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>
FRC31(On 20/12/2026 Spot Bond					0.00000	100.04340				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>
FRC32(On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total FRC320 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC320</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC32(On 24/10/2020 Spot Bond					0.00000	101.51711				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FRC321 On 20/12/2024 Spot Bond					0.00000	100.06067				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>
FRC322 On 20/12/2024 Spot Bond					0.00000	100.04558				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>
FRC323 On 20/06/2026 Spot Bond					0.00000	100.03588				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>
FRC324 On 02/04/2024 Spot Bond					0.00000	101.94279				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>
FRC325 On 20/12/2022 Spot Bond					0.00000	100.04349				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>
FRC326 On 30/09/2022 Spot Bond					0.00000	101.92462				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>
FRC327 On 27/12/2022 Spot Bond					0.00000	100.77082				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>
FRC328 On 06/11/2023 Spot Bond					0.00000	101.25590				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>
FRC329 On 15/10/2022 Spot Bond					0.00000	101.05006				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>
FRC330 On 02/02/2021 Spot Bond					0.00000	100.71998				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>
FRC331 On 02/02/2021 Spot Bond					0.00000	100.71998				0.00	0	0
<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>
FRC332 On 14/05/2024 Spot Bond					0.00000	100.79720				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FRC333 On 05/03/2021 Spot Bond					0.00000	100.59796				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>
FRC334 On 31/05/2024 Spot Bond					0.00000	100.51528				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>
FRC335 On 13/09/2021 Spot Bond					0.00000	100.27670				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>
FRC336 On 25/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	19,856,900,000
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,856,900,000</b>
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	<b>19,856,900,000</b>
FRC66 On 31/01/2022 Spot Bond			4.95000	4.95000	4.95000	156.76257				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			4.89000	4.89000	4.89000	156.92885				0.00	0	0
<b>Total FRC69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC71 On 31/01/2022 Spot Bond			4.87000	4.87000	4.87000	156.98433				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>
FRD17U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD17U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD17U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD19U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD19U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD19U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD20U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD20U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD20U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD23U On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD23U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD23U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD24U On 28/09/2023 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 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			6.75000	73.10958	6.75000	73.09025				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			6.20000	85.05679	6.20000	85.03530				0.00	0	0
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.29898				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.22577				0.00	500,000,000	250,000,000
<b>Total FRJ20 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
<b>Total For FRJ20</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.79155				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	101.45032				0.00	600,000,000	570,000,000
<b>Total FRJ22 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>570,000,000</b>
<b>Total For FRJ22</b>										<b>0.00</b>	<b>600,000,000</b>	<b>570,000,000</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.68047				0.00	3,800,000,000	2,000,000,000
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>3,800,000,000</b>	<b>2,000,000,000</b>
<b>Total For FRJ23</b>										<b>0.00</b>	<b>3,800,000,000</b>	<b>2,000,000,000</b>
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.77492				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	102.50624				0.00	0	2,100,000,000
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,100,000,000</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	<b>2,100,000,000</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.66785				0.00	0	0
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.52014				0.00	0	100,000,000
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.30501				0.00	0	10,100,000,000
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,100,000,000</b>
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	<b>10,100,000,000</b>
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRS01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRS02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10U On 15/01/2024 Spot Bond			5.78800	5.78800	5.78800	107.81820				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			6.12000	6.12000	6.12000	85.93126				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	101.66866				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	101.40296				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			6.26000	84.39238	6.26000	84.37091				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			6.25000	176.63859	6.25000	176.59383				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			6.40000	82.86695	6.40000	82.84557				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			6.28000	6.28000	6.28000	176.06196				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			6.17000	121.68697	6.17000	121.65631				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	119.35738	3.70500	119.33520				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			6.40000	82.86695	6.40000	82.84557				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			6.40000	173.99913	6.40000	173.95434				0.00	0	0
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS12 On 07/12/2033 Spot Bond			6.45000	173.13027	6.45000	173.08548				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			5.70000	154.96733	5.70000	124.24236			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			6.48000	172.61154	6.48000	172.56677			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			6.40000	82.86695	6.40000	82.84557			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			6.50000	152.78549	6.50000	152.74581			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			7.15000	75.25681	7.15000	75.23589			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			6.39000	153.95466	6.39000	153.91511			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			6.45000	153.31567	6.45000	153.27605			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			6.99000	164.08459	6.99000	164.03980			0.00	0	0
<b>Total FRS132 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS132</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS132 On 24/03/2020 Spot Bond					0.00000	0.00000			0.00	0	0
<b>Total FRS133 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS133</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS133 On 31/01/2038 Spot Bond			7.08000	75.92890	7.08000	75.90794			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			6.40000	6.40000	6.40000	82.84557			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			6.40000	82.86695	6.40000	82.84557			0.00	0	0



Contract Details	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			6.26000	155.34963	6.26000	155.31027				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			6.76000	167.86295	6.76000	167.81817				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			6.39000	153.95466	6.39000	153.91511				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			6.39000	153.95466	6.39000	153.91511				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			6.68000	150.89420	6.68000	150.85429				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			6.47000	120.06904	6.47000	120.03781				0.00	0	0
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS146 On 31/01/2022 Spot Bond			4.01000	159.42486	4.01000	159.39392				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			6.74000	150.26974	6.74000	150.22977				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			6.78000	149.85510	6.78000	149.81505				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			6.44000	120.22971	6.44000	120.19855				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			6.20000	155.99835	6.20000	155.95905				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			6.79000	6.79000	6.79000	149.71158				0.00	0	0

Contract Details	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	13.62444				0.00	0	0
<b>Total FRS158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS158</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS158 On 06/06/2023 Spot Bond					0.00000	15.93690				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	19.13292				0.00	0	0
<b>Total FRS160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS160</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS160 On 06/06/2025 Spot Bond					0.00000	21.93920				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	12.86636				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	14.65405				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	17.26090				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	19.54506				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	12.05457				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	12.05600				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	11.23092				0.00	0	0

Contract Details	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	12.82240				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	101.67481				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	101.77824				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	15.48010				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	15.48009				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	18.32944				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	100.34912				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	99.95853				0.00	0	0
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS18(On 04/10/2021 Spot Bond					0.00000	99.13488				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	100.79560				0.00	0	0

Contract Details	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	103.68154				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	108.66406				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	95.43791				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 23/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS193 On 19/06/2026 Spot Bond					0.00000	26.69136				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	48.67179				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	101.16665				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	101.82013				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	101.26631				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	101.12103				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	100.81949				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	97.02446				0.00	0	0
<b>Total FRS204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS204 On 15/03/2021 Spot Bond					0.00000	94.00809				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	101.77283				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	84.05942				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	81.47910				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	100.96309				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	88.01305				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	159.68477				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	93.99087				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	92.29702				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			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 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>
FRS36 On 07/12/2023 Spot Bond			4.21000	4.21000	4.21000	292.83780				0.00	0	0
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS37 On 07/12/2023 Spot Bond			4.10000	4.10000	4.10000	293.89906				0.00	0	0
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS43 On 07/12/2023 Spot Bond			4.82000	4.82000	4.82000	287.03653				0.00	0	0
<b>Total FRS43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS46 On 31/01/2022 Spot Bond			3.80000	160.01970	3.80000	159.98954				0.00	0	0
<b>Total FRS46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS49 On 27/10/2020 Spot Bond					0.00000	101.41070				0.00	0	0
<b>Total FRS49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS49</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS51 On 31/01/2022 Spot Bond			3.50000	160.87444	3.50000	160.84543				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	101.25990				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			6.10000	77.15284	6.10000	77.13355				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			5.77000	56.77397	5.77000	82.34317				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			5.59000	5.59000	5.59000	124.85665				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			5.66000	5.66000	5.66000	124.46534				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			5.01000	5.01000	5.01000	285.25822				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FRS90 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS90</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX20 On 01/10/2020 Spot Bond			7.55000	104.82574	7.55000	104.80452			0.00	0	10,500,000,000
<b>Total FRX20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,500,000,000</b>
<b>Total For FRX20</b>									<b>0.00</b>	<b>0</b>	<b>10,500,000,000</b>
FRX23 On 28/02/2023 Spot Bond			8.58000	8.58000	8.58000	98.42423		151,814,520,000,000.00	17,694,000,000	59,793,000,000	
<b>Total FRX23 SPOT</b>								<b>151,814,520,000,000.00</b>	<b>17,694,000,000</b>	<b>59,793,000,000</b>	
<b>Total For FRX23</b>								<b>151,814,520,000,000.00</b>	<b>17,694,000,000</b>	<b>59,793,000,000</b>	
FRX24 On 10/12/2024 Spot Bond			10.31000	104.71898	10.31000	104.69022			0.00	0	14,000,000,000
<b>Total FRX24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>14,000,000,000</b>
<b>Total For FRX24</b>									<b>0.00</b>	<b>0</b>	<b>14,000,000,000</b>
FRX25 On 26/07/2025 Spot Bond			10.33000	99.24599	10.33000	99.21853			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			10.26000	101.04235	10.26000	101.01473			0.00	0	1,900,000,000
<b>Total FRX26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,900,000,000</b>
<b>Total For FRX26</b>									<b>0.00</b>	<b>0</b>	<b>1,900,000,000</b>
FRX27 On 07/03/2027 Spot Bond			10.44000	99.30027	10.44000	99.27281			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			10.84000	97.75194	10.84000	97.72361			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			11.62000	90.64205	11.62000	90.61393			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			11.78000	87.06623	11.78000	87.03885			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			11.93500	90.94974	11.93500	90.92094			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			13.08000	66.35956	13.08000	66.33659			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>
FS4A4L On 20/09/2039 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 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
<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	100.29542				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.15327				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	100.89570				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	100.84702				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	100.87274				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	100.88834				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	100.89292				0.00	0	0
<b>Total FS7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS7B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GBL03 On 16/11/2020 Spot Bond					0.00000	102.15613				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	101.38636				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	101.25662				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	102.84162				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	102.89500				0.00	0	0
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH5A3 On 25/11/2026 Spot Bond					0.00000	102.69386				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	102.78856				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	103.43699				0.00	0	0
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB16U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB16U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total GRB18U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB18U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB19U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB19U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB21U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB21U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB22U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB22U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB23U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB23U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB24U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB24U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB25U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB25U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB27U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB27U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB28U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB28U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB29U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB29U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB30U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB30U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total GRB32U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB32U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB33U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB33U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRL35 On 12/06/2029 Spot Bond			5.77000	92.42232	5.77000	92.40009				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	102.77093				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	101.75977				0.00	0	0
<b>Total GRT11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT12 On 24/06/2020 Spot Bond					0.00000	100.18533				0.00	0	0
<b>Total GRT12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT13 On 15/04/2020 Spot Bond					0.00000	101.70542				0.00	0	0
<b>Total GRT13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT14 On 15/09/2021 Spot Bond					0.00000	101.39867				0.00	0	0
<b>Total GRT14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT15 On 15/04/2020 Spot Bond					0.00000	101.70030				0.00	0	0
<b>Total GRT15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT16 On 17/10/2021 Spot Bond					0.00000	102.70396				0.00	0	4,000,000,000
<b>Total GRT16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
<b>Total For GRT16</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
GRT17 On 17/10/2023 Spot Bond			8.52500	109.35458	8.52500	109.32964				0.00	0	0
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT19 On 14/03/2022 Spot Bond					0.00000	101.24445				0.00	0	0
<b>Total GRT19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT20 On 03/04/2024 Spot Bond					0.00000	100.85593				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			12.00000	92.87026	12.00000	92.84070				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	101.63909				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	102.94506				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	101.06645				0.00	0	0
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT25 On 09/03/2025 Spot Bond					0.00000	100.91263				0.00	0	2,000,000,000
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
GRT26 On 09/03/2028 Spot Bond					0.00000	101.78103				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	100.06562				0.00	0	0
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT28 On 10/12/2021 Spot Bond					0.00000	100.50267				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	100.51060				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	100.92627				0.00	0	0
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT31 On 28/02/2024 Spot Bond					0.00000	100.73346				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	101.49245				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.71723				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	101.88155				0.00	0	0
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT36 On 27/06/2024 Spot Bond					0.00000	100.50541				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	99.88940				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	101.30839				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	100.88371				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	101.09034				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	100.91774				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			100.00000	100.00000	100.00000	100.00000				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			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.68956				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	99.90692				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>
H7T2U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total H7T2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H7T2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
H7T5U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total H7T5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H7T5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total H8T2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H8T2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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	100.65726				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	101.76613				0.00	2,500,000,000	1,650,000,000
<b>Total HILB06 SPOT</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>1,650,000,000</b>
<b>Total For HILB06</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>1,650,000,000</b>
HILB07 On 11/07/2021 Spot Bond					0.00000	101.78781				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total HILB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>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	100.04176				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	99.90354				0.00	0	0
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB10 On 17/03/2022 Spot Bond					0.00000	100.52690				0.00	0	0
<b>Total HILB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB11 On 15/03/2024 Spot Bond					0.00000	100.72350				0.00	0	0
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB12 On 15/03/2024 Spot Bond					0.00000	100.55289				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	104.14800	10.00000	104.12100				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	99.88343				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	99.88894				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	99.89061				0.00	0	0
<b>Total HPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			7.51000	102.20433	7.51000	102.18385				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	77.80361	100.00000	77.64580				0.00	0	0
<b>Total HWAY20/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY20/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 07/12/2023 Spot Bond			4.72000	288.03910	4.72000	287.97791				0.00	0	0
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 07/12/2024 Spot Bond			4.91000	4.91000	4.91000	287.50580				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			6.08000	66.21166	6.08000	81.41188				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			13.59000	74.27136	13.59000	74.24453			350,622,000,000,000.00	25,800,000,000	13,250,000,000	
<b>Total HWAY34 SPOT</b>									<b>50,622,000,000,000.00</b>	<b>25,800,000,000</b>	<b>13,250,000,000</b>	
<b>Total For HWAY34</b>									<b>50,622,000,000,000.00</b>	<b>25,800,000,000</b>	<b>13,250,000,000</b>	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.45658	100.00000	10.43330			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			13.57000	73.77415	13.57000	73.74754			0.00	0	2,620,000,000	
<b>Total HWAY35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,620,000,000</b>	
<b>Total For HWAY35</b>									<b>0.00</b>	<b>0</b>	<b>2,620,000,000</b>	
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.45613	100.00000	10.43286			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	101.91832			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	101.64498			0.00	0	473,000,000	
<b>Total HWF12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>473,000,000</b>	
<b>Total For HWF12</b>									<b>0.00</b>	<b>0</b>	<b>473,000,000</b>	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.73699			0.00	0	0	
<b>Total HWF13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For HWF13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
HWY02 On 25/11/2020 Spot Bond			10.00000	104.14800	10.00000	104.12100			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			5.50000	125.39117	5.02000	128.09583			981,361,871,500,000.00	360,247,613,000	410,516,100,000
<b>Total I2025 SPOT</b>									<b>1,361,871,500,000.00</b>	<b>360,247,613,000</b>	<b>410,516,100,000</b>
<b>Total For I2025</b>									<b>1,361,871,500,000.00</b>	<b>360,247,613,000</b>	<b>410,516,100,000</b>
I2029 On 31/03/2029 Spot Bond			5.30000	88.68453	5.30000	88.66432			760,689,086,840,000.00	143,526,242,800	260,375,366,600
<b>Total I2029 SPOT</b>									<b>0,689,086,840,000.00</b>	<b>143,526,242,800</b>	<b>260,375,366,600</b>
<b>Total For I2029</b>									<b>0,689,086,840,000.00</b>	<b>143,526,242,800</b>	<b>260,375,366,600</b>
I2033 On 28/02/2033 Spot Bond			5.25000	85.87241	5.25000	85.85307			525,385,368,900,000.00	100,073,403,600	76,553,787,400
<b>Total I2033 SPOT</b>									<b>5,385,368,900,000.00</b>	<b>100,073,403,600</b>	<b>76,553,787,400</b>
<b>Total For I2033</b>									<b>5,385,368,900,000.00</b>	<b>100,073,403,600</b>	<b>76,553,787,400</b>
I2038 On 31/01/2038 Spot Bond			5.90000	88.47774	5.50000	93.28510			973,004,719,780,000.00	164,916,054,200	229,688,053,700
<b>Total I2038 SPOT</b>									<b>3,004,719,780,000.00</b>	<b>164,916,054,200</b>	<b>229,688,053,700</b>
<b>Total For I2038</b>									<b>3,004,719,780,000.00</b>	<b>164,916,054,200</b>	<b>229,688,053,700</b>
I2046 On 31/03/2046 Spot Bond			5.55000	80.42938	5.55000	80.41051			110,248,863,000,000.00	19,864,660,000	145,273,157,100
<b>Total I2046 SPOT</b>									<b>0,248,863,000,000.00</b>	<b>19,864,660,000</b>	<b>145,273,157,100</b>
<b>Total For I2046</b>									<b>0,248,863,000,000.00</b>	<b>19,864,660,000</b>	<b>145,273,157,100</b>
I2050 On 31/12/2050 Spot Bond			6.00000	75.70651	5.60000	81.00779			516,385,950,000,000.00	86,064,325,000	326,298,264,138
<b>Total I2050 SPOT</b>									<b>16,385,950,000,000.00</b>	<b>86,064,325,000</b>	<b>326,298,264,138</b>
<b>Total For I2050</b>									<b>16,385,950,000,000.00</b>	<b>86,064,325,000</b>	<b>326,298,264,138</b>
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IB105U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB105U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IB107U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB107U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IB121U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB121U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IB122U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB122U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IB125U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB125U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	100.82112			0.00	0	0
<b>Total IBL100 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL100</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL101 On 24/05/2022 Spot Bond			8.46500	8.46500	8.46500	104.20473			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	101.13644			0.00	0	0
<b>Total IBL102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL102</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	101.62177			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	101.25652		11,995,200,000,000.00	1,530,000,000	1,020,000,000	
<b>Total IBL106 SPOT</b>								<b>11,995,200,000,000.00</b>	<b>1,530,000,000</b>	<b>1,020,000,000</b>	
<b>Total For IBL106</b>								<b>11,995,200,000,000.00</b>	<b>1,530,000,000</b>	<b>1,020,000,000</b>	
IBL109 On 07/12/2023 Spot Bond			4.67000	288.51092	4.67000	288.45002		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	100.42566		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	100.93620		0.00	500,000,000	250,000,000	
<b>Total IBL112 SPOT</b>								<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>	
<b>Total For IBL112</b>								<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.85865		0.00	0	0	
<b>Total IBL113 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL113</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.15650		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IBL114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL115 On 21/05/2023 Spot Bond					0.00000	100.87911				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	100.01560				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	101.40887				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	100.95962				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	101.65027				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	101.12807				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	101.01452				0.00	0	0
<b>Total IBL124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL127 On 02/04/2020 Spot Bond					0.00000	99.86460				0.00	400,000,000	200,000,000
<b>Total IBL127 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For IBL127</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
IBL128 On 11/04/2022 Spot Bond					0.00000	101.68964				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	100.93655				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	101.65224				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	101.08473				0.00	0	0

Contract Details	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	101.09261				0.00	0	0
<b>Total IBL132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL133 On 12/09/2022 Spot Bond					0.00000	100.45386				0.00	300,000,000	150,000,000
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For IBL133</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
IBL134 On 17/10/2024 Spot Bond					0.00000	101.54204				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	100.84242				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	100.81413				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	101.55296				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	101.57390				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	100.97120				0.00	1,200,000,000	600,000,000
<b>Total IBL140 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
<b>Total For IBL140</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
IBL141 On 20/08/2020 Spot Bond			7.61500	7.61500	7.61500	100.72797				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	100.87452				0.00	0	0
<b>Total IBL142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL143 On 11/03/2021 Spot Bond					0.00000	100.47990				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	100.33056				0.00	0	0

Contract Details	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			3.53000	3.53000	3.53000	160.75958				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	104.14800	10.00000	104.12100				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			8.28500	101.57574	8.28500	101.55334				0.00	0	0
<b>Total IBL50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL60 On 17/02/2024 Spot Bond			9.11000	104.73723	9.11000	104.71161				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	101.60276				0.00	1,400,000,000	700,000,000
<b>Total IBL65 SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
<b>Total For IBL65</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
IBL67 On 31/01/2022 Spot Bond			3.65000	160.44633	3.65000	160.41676				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	101.23889				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	101.47274				0.00	0	0
<b>Total IBL77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL78 On 25/11/2022 Spot Bond			8.95000	105.86182	8.95000	105.83637				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	101.81094				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			8.39000	105.65475	8.39000	105.63090				0.00	0	0

Contract Details	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	48.95615	100.00000	48.84721				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	100.84160				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	101.44352				0.00	0	0
<b>Total IBL95 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL95</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL98 On 03/10/2023 Spot Bond					0.00000	101.36498				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	9.97021	100.00000	9.94801				0.00	0	0
<b>Total IDC02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG03 On 22/10/2020 Spot Bond			7.94000	103.76461	7.94000	103.74254				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			11.20000	97.33012	11.20000	97.30098				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	101.51676				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			12.43000	97.56384	12.43000	97.37134				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	100.63664				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			11.80000	98.72730	11.80000	98.69638				0.00	0	0

Contract Details	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	101.69818				0.00	4,400,000,000	2,200,000,000
<b>Total IDCG12 SPOT</b>										<b>0.00</b>	<b>4,400,000,000</b>	<b>2,200,000,000</b>
<b>Total For IDCG12</b>										<b>0.00</b>	<b>4,400,000,000</b>	<b>2,200,000,000</b>
IDCG13 On 26/04/2023 Spot Bond					0.00000	102.06931				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	101.04147				0.00	0	0
<b>Total IDCG14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.71823				0.00	0	0
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG16 On 12/11/2025 Spot Bond					0.00000	101.88502				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	101.12177				0.00	0	0
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.45815				0.00	0	0
<b>Total IDCG18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.80927				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	100.33172				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	100.33715				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	100.38258				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	101.39109				0.00	0	0



Contract Details	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	100.38260				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	8.22192	100.00000	8.20372				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			10.70000	95.34543	10.70000	95.31828				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			8.20500	104.47282	8.20500	104.44986				0.00	0	0
<b>Total IFC02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFC02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN289U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN289U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN304U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN304U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN306U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN306U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN327U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN327U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN329U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN329U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IN404U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN404U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN405U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN405U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN406U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN406U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN407U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN407U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN408U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN408U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN409U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN409U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN415U On 31/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			160,000,000,000,000.00	1,600,000,000	1,600,000,000	
<b>Total IN415U SPOT</b>									<b>160,000,000,000,000.00</b>	<b>1,600,000,000</b>	<b>1,600,000,000</b>	
<b>Total For IN415U</b>									<b>160,000,000,000,000.00</b>	<b>1,600,000,000</b>	<b>1,600,000,000</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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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
<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	104.14800	10.00000	104.12100				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	100.70931				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	101.36975				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	103.12708				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	88.91776				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	101.72418				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	102.84827				0.00	0	0
<b>Total INLV02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV03 On 11/02/2021 Spot Bond					0.00000	102.55578				0.00	0	0
<b>Total INLV03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV04 On 11/02/2021 Spot Bond			9.65000	104.08694	9.65000	104.05999				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	104.56259				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	104.14800	10.00000	104.12100				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	100.65818				0.00	0	0
<b>Total IPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF15 On 17/12/2020 Spot Bond					0.00000	100.47422				0.00	0	0
<b>Total IPF15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF16 On 17/12/2021 Spot Bond					0.00000	100.37123				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	100.03652				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	100.03705				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	100.03758				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	100.91925				0.00	0	0
<b>Total IPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF22 On 14/06/2022 Spot Bond					0.00000	100.38593				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	101.22629				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	101.70242				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.12945				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	101.14110				0.00	0	0
<b>Total IPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IPF28U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF28U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IPF29U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF29U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF30 On 25/03/2024 Spot Bond					0.00000	99.99992				0.00	0	300,000,000
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
IPF31 On 25/03/2026 Spot Bond					0.00000	100.37016				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	101.98891				0.00	0	0
<b>Total IPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF33 On 12/12/2024 Spot Bond					0.00000	100.47372				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	101.17204				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	100.41354	2.75000	100.40601				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			8.35000	134.57253	8.35000	134.53101				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	102.45964			0.00	0	0
<b>Total IV033 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV033</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV034 On 11/02/2021 Spot Bond			9.65000	103.80412	9.65000	103.77726			0.00	0	0
<b>Total IV034 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV034</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV035 On 07/04/2022 Spot Bond					0.00000	107.59266			0.00	0	0
<b>Total IV035 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV035</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV036 On 22/07/2021 Spot Bond					0.00000	104.92874			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	100.05044			0.00	0	0
<b>Total IV038 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV038</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV039 On 31/01/2022 Spot Bond			5.75000	5.75000	5.75000	154.56712			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	103.21301			0.00	0	0
<b>Total IV040 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV040</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV041 On 29/09/2021 Spot Bond			10.47000	101.94770	10.47000	101.91911			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	104.99995			0.00	0	0
<b>Total IV042 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV042</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV043 On 21/11/2021 Spot Bond			10.48500	10.48500	10.48500	107.25111			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	101.68441			0.00	0	0
<b>Total IV044 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV044</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV045 On 31/01/2022 Spot Bond			4.45000	158.18776	4.45000	158.15518		8,325,950,000,000.00	1,871,000,000	1,015,500,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IV045 SPOT</b>									<b>8,325,950,000,000.00</b>	<b>1,871,000,000</b>	<b>1,015,500,000</b>
<b>Total For IV045</b>									<b>8,325,950,000,000.00</b>	<b>1,871,000,000</b>	<b>1,015,500,000</b>
IV046 On 21/06/2022 Spot Bond					0.00000	104.14295			0.00	0	0
<b>Total IV046 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV046</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV050 On 26/06/2024 Spot Bond					0.00000	101.16288			0.00	0	0
<b>Total IV050 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV050</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV100U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV100U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV115U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV115U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV118U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV118U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV125U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV125U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV142U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV142U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV164U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV164U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV166U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV166U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV168U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV168U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV19A On 31/03/2028 Spot Bond			7.05000	147.09024	7.05000	147.04989			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>
IVA990 On 09/04/2020 Spot Bond			6.00000	6.00000	6.00000	99.67231			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IVA990 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA990</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA991 On 16/04/2020 Spot Bond			6.00000	6.00000	6.00000	99.55813				0.00	0	0
<b>Total IVA991 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA991</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA992 On 23/04/2020 Spot Bond			6.00000	6.00000	6.00000	99.44420				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			6.05000	6.05000	6.05000	99.32500				0.00	0	0
<b>Total IVA993 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA993</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA994 On 07/05/2020 Spot Bond			6.05000	6.05000	6.05000	99.21066				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			6.05000	6.05000	6.05000	99.09659				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			6.05000	6.05000	6.05000	98.99902				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			6.10000	6.10000	6.10000	98.90902				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			6.10000	6.10000	6.10000	98.74579				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			6.10000	6.10000	6.10000	98.63185				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	104.14800	10.00000	104.12100				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	99.90496				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			13.65000	96.48546	13.65000	96.45046				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IVC040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC055 On 26/03/2020 Spot Bond					0.00000	99.98206				0.00	0	0
<b>Total IVC055 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC055</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC063 On 07/08/2020 Spot Bond					0.00000	101.26944				0.00	0	0
<b>Total IVC063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC063</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC094 On 06/12/2021 Spot Bond			8.96500	106.07706	8.96500	106.05165				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	99.89832				0.00	0	0
<b>Total IVC097 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC097</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC103 On 29/06/2021 Spot Bond					0.00000	99.89630				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	99.89765				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	102.06548				0.00	0	0
<b>Total IVC109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC109</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC110 On 19/05/2021 Spot Bond			8.61500	104.65171	8.61500	104.62746				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	100.92824				0.00	0	0
<b>Total IVC111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC114 On 14/09/2021 Spot Bond					0.00000	100.39659				0.00	0	0
<b>Total IVC114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC116 On 16/08/2020 Spot Bond					0.00000	101.55167				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	96.56369				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.43655				0.00	0	0
<b>Total IVC135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC136 On 22/08/2021 Spot Bond					0.00000	101.88179				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	100.80192				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	99.41367				0.00	0	0
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC144 On 03/12/2021 Spot Bond					0.00000	100.68126				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	100.60142				0.00	200,000,000	100,000,000
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For IVC145</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
IVC146 On 03/12/2020 Spot Bond					0.00000	100.66181				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	100.03604				0.00	0	0
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC148 On 13/12/2021 Spot Bond					0.00000	101.34792				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	101.26601				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	100.43160				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.15333				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	101.46431				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>
IVC158 On 02/04/2020 Spot Bond					0.00000	99.86353				0.00	0	0
<b>Total IVC158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC158</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC159 On 06/06/2023 Spot Bond					0.00000	99.98230				0.00	0	0
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC160 On 05/04/2020 Spot Bond					0.00000	101.77944				0.00	0	1,290,000,000
<b>Total IVC160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,290,000,000</b>
<b>Total For IVC160</b>										<b>0.00</b>	<b>0</b>	<b>1,290,000,000</b>
IVC161 On 09/05/2020 Spot Bond					0.00000	101.13625				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	100.97455				0.00	0	0
<b>Total IVC162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC163 On 17/03/2022 Spot Bond					0.00000	100.37343				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	100.01528				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	100.03396				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	100.63213				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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
<b>Total IVC95U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC95U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC96U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC96U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC99U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC99U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVF407 On 07/04/2020 Spot Bond					0.00000	101.63266				0.00	0	0
<b>Total IVF407 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF407</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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			6.10000	6.10000	6.10000	98.51818				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>
JAS03L On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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	100.04426				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	99.89899				0.00	0	0
<b>Total KAP006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP007 On 26/10/2021 Spot Bond			8.32000	107.01201	8.32000	106.98818				0.00	0	0
<b>Total KAP007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP009 On 24/05/2020 Spot Bond					0.00000	100.86556				0.00	0	0
<b>Total KAP009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP010 On 15/09/2020 Spot Bond					0.00000	100.52546				0.00	0	0
<b>Total KAP010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP012 On 01/12/2022 Spot Bond					0.00000	100.71487				0.00	0	0
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP013 On 24/05/2022 Spot Bond					0.00000	100.92896				0.00	0	0
<b>Total KAP013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP014 On 19/07/2024 Spot Bond					0.00000	101.53137				0.00	0	0
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP015 On 01/11/2024 Spot Bond					0.00000	101.25514				0.00	0	0
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP016 On 29/04/2022 Spot Bond					0.00000	101.34550				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	102.21771				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KSB009 On 05/08/2020 Spot Bond					0.00000	102.35237				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			11.79000	113.85026	11.79000	113.81443				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	104.60711				0.00	0	0
<b>Total LBK15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK17 On 22/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total LBK17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK18 On 22/03/2022 Spot Bond					0.00000	102.72099				0.00	0	0
<b>Total LBK18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK20 On 08/06/2022 Spot Bond			8.65000	106.06022	8.65000	106.03568				0.00	0	2,500,000,000
<b>Total LBK20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For LBK20</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
LBK22 On 04/09/2020 Spot Bond					0.00000	101.08795				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	102.38183				0.00	0	0
<b>Total LBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK24 On 10/10/2024 Spot Bond			9.03000	109.32481	9.03000	109.29843				0.00	0	4,808,716,700
<b>Total LBK24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,808,716,700</b>
<b>Total For LBK24</b>										<b>0.00</b>	<b>0</b>	<b>4,808,716,700</b>
LBK26 On 23/03/2021 Spot Bond					0.00000	100.31287				0.00	0	0
<b>Total LBK26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK27 On 23/03/2023 Spot Bond					0.00000	101.85513				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			12.88000	92.33362	12.88000	92.30195			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			8.81000	105.37100	8.81000	105.34618			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	100.01838			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	100.57243			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	101.15044			0.00	0	0
<b>Total LBK32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK33 On 07/12/2025 Spot Bond					0.00000	101.14454			0.00	0	0
<b>Total LBK33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK35 On 26/03/2024 Spot Bond					0.00000	100.25297			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	99.99996			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	99.99984			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	100.95953			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		600,000,000,000,000.00	196,000,000,000	98,000,000,000	
<b>Total LBK39U SPOT</b>								<b>10,000,000,000,000.00</b>	<b>196,000,000,000</b>	<b>98,000,000,000</b>	
<b>Total For LBK39U</b>								<b>10,000,000,000,000.00</b>	<b>196,000,000,000</b>	<b>98,000,000,000</b>	
LBK40L On 23/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		400,000,000,000,000.00	84,000,000,000	42,000,000,000	



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 LBK40U SPOT</b>										<b>10,000,000,000,000.00</b>	<b>84,000,000,000</b>	<b>42,000,000,000</b>
<b>Total For LBK40U</b>										<b>10,000,000,000,000.00</b>	<b>84,000,000,000</b>	<b>42,000,000,000</b>
LGL04 On 14/08/2020 Spot Bond			8.10000	101.40936	8.10000	101.38754				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	102.36934				0.00	0	0
<b>Total LGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LGL06 On 04/10/2022 Spot Bond			9.00000	102.41204	9.00000	102.38742				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	101.66071				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	103.13822				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	103.95347				0.00	0	0
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	101.88784				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>
LHC14L On 17/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total LHC14U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC14U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHC15L On 05/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total LHC15U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC15U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>
LHL26 On 13/11/2020 Spot Bond					0.00000	101.54235				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	101.37624				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.53070				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	100.71496				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	101.68400				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	100.99419				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	101.00986				0.00	0	0
<b>Total LOM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LOM04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.90205				0.00	0	0
<b>Total LRFA3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFA3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.92039				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	100.93413				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 14/04/2020 Spot Bond					0.00000	99.61244				0.00	0	0
<b>Total MAQ182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ18 On 14/04/2020 Spot Bond					0.00000	99.42780				0.00	0	0
<b>Total MAQ185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBC28 On 29/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MBC28U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBC28U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 27/03/2020 Spot Bond					0.00000	99.96783				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total MBF055 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF055</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 28/08/2020 Spot Bond					0.00000	100.91945				0.00	0	6,000,000,000
<b>Total MBF057 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000,000</b>
<b>Total For MBF057</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000,000</b>
MBF05 On 21/05/2021 Spot Bond					0.00000	101.04731				0.00	400,000,000	200,000,000
<b>Total MBF059 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For MBF059</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
MBF06 On 17/08/2021 Spot Bond					0.00000	100.95210				0.00	0	0
<b>Total MBF061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF061</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF06 On 07/06/2020 Spot Bond					0.00000	100.50885				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	100.59213				0.00	0	10,000,000,000
<b>Total MBF063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For MBF063</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
MBF06 On 30/09/2020 Spot Bond					0.00000	99.96970				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	100.09877				0.00	0	20,000,000,000
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
MBP03 On 11/04/2020 Spot Bond					0.00000	101.65025				0.00	0	0
<b>Total MBP036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03 On 26/05/2020 Spot Bond					0.00000	100.76527				0.00	0	20,000,000,000
<b>Total MBP037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
<b>Total For MBP037</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
MBP03 On 02/11/2022 Spot Bond					0.00000	101.21635				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	101.04009				0.00	200,000	100,000
<b>Total MBP039 SPOT</b>										<b>0.00</b>	<b>200,000</b>	<b>100,000</b>
<b>Total For MBP039</b>										<b>0.00</b>	<b>200,000</b>	<b>100,000</b>
MBP04 On 23/02/2023 Spot Bond					0.00000	100.81301				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.63650				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	101.31932				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	101.32878				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	99.96614				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	99.96560				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	100.78081				0.00	800,000,000	400,000,000
<b>Total MBP046 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For MBP046</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
MBP04 On 26/02/2024 Spot Bond					0.00000	100.76140				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	99.96616				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	99.96565				0.00	0	0
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP05 On 23/08/2022 Spot Bond					0.00000	100.79449				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	100.46726				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	118.19521				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			8.20000	101.95646	8.20000	101.93419			3,444,000,000,000.00	420,000,000	210,000,000
<b>Total MMIG02 SPOT</b>									<b>3,444,000,000,000.00</b>	<b>420,000,000</b>	<b>210,000,000</b>
<b>Total For MMIG02</b>									<b>3,444,000,000,000.00</b>	<b>420,000,000</b>	<b>210,000,000</b>
MMIG0 On 01/06/2020 Spot Bond					0.00000	100.99190			0.00	1,600,000,000	800,000,000
<b>Total MMIG03 SPOT</b>									<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
<b>Total For MMIG03</b>									<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
MMIG0 On 12/08/2025 Spot Bond			13.26000	13.26000	13.26000	93.89465			0.00	0	0
<b>Total MMIG04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 12/08/2022 Spot Bond			9.08000	104.99841	9.08000	104.97279			4,612,640,000,000.00	508,000,000	1,701,000,000
<b>Total MMIG05 SPOT</b>									<b>4,612,640,000,000.00</b>	<b>508,000,000</b>	<b>1,701,000,000</b>
<b>Total For MMIG05</b>									<b>4,612,640,000,000.00</b>	<b>508,000,000</b>	<b>1,701,000,000</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	103.81209			0.00	0	10,000,000,000
<b>Total MMIG06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For MMIG06</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.34540			0.00	0	0
<b>Total MMIG07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MML01 On 10/12/2026 Spot Bond					0.00000	100.52908			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			11.33000	93.27670	11.33000	93.24862			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	118.31336			0.00	0	0
<b>Total MQB003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MQB003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN06 On 13/07/2020 Spot Bond					0.00000	102.08864			0.00	3,180,000,000	1,880,000,000
<b>Total MTN06 SPOT</b>									<b>0.00</b>	<b>3,180,000,000</b>	<b>1,880,000,000</b>
<b>Total For MTN06</b>									<b>0.00</b>	<b>3,180,000,000</b>	<b>1,880,000,000</b>
MTN07 On 13/07/2022 Spot Bond					0.00000	103.22251			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	102.17470			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	103.30431				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	104.01951				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	101.20602				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	101.28205				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	100.67619				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	101.10564				0.00	400,000,000	200,000,000
<b>Total MTN14 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For MTN14</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
MTN15 On 10/05/2024 Spot Bond					0.00000	101.12942				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	100.74425				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	100.76098				0.00	0	5,000,000,000
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
MTN18 On 30/05/2026 Spot Bond					0.00000	100.78038				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	100.54745				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	100.60643				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	101.07373			0.00	800,000,000	400,000,000
<b>Total MTNC20 SPOT</b>									<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For MTNC20</b>									<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
MTNC2 On 07/09/2020 Spot Bond					0.00000	100.51742			0.00	150,000,000	100,000,000
<b>Total MTNC21 SPOT</b>									<b>0.00</b>	<b>150,000,000</b>	<b>100,000,000</b>
<b>Total For MTNC21</b>									<b>0.00</b>	<b>150,000,000</b>	<b>100,000,000</b>
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total MWA1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total MWA2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total MWA3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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	100.86261			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	100.85459			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	100.85459			0.00	0	0
<b>Total MWAR04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWAR04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771			0.00	0	0
<b>Total N4A211 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A211</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N6C26 On 21/09/2020 Spot Bond					0.00000	100.11160			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	100.12207			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.02842				0.00	0	0
<b>Total N6E26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6E26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6F26 On 22/03/2021 Spot Bond					0.00000	100.05127				0.00	0	0
<b>Total N6F26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6F26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6G26 On 22/03/2021 Spot Bond					0.00000	100.92018				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	100.01812				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	100.03797				0.00	0	0
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N7D25 On 20/03/2022 Spot Bond					0.00000	100.05480				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	100.07022				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			8.59000	102.11934	8.59000	102.09575				0.00	0	0
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NAM02 On 29/06/2020 Spot Bond			7.80500	102.71099	7.80500	102.68947				0.00	0	500,000,000
<b>Total NAM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For NAM02</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
NAM03 On 01/08/2023 Spot Bond			9.05000	104.33414	9.05000	104.30878				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			12.23000	94.07984	12.23000	94.04917				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	101.43981				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NBG01G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBG01G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBG02 On 30/04/2024 Spot Bond					0.00000	101.46383				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	101.30512				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	101.31619				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	101.33667				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			8.16500	103.38081	8.16500	103.35809				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			8.25500	101.21461	8.25500	101.19236		595,325,009,500,000.00		72,116,900,000	36,058,450,000	
<b>Total NBK12A SPOT</b>								<b>15,325,009,500,000.00</b>		<b>72,116,900,000</b>	<b>36,058,450,000</b>	
<b>Total For NBK12A</b>								<b>15,325,009,500,000.00</b>		<b>72,116,900,000</b>	<b>36,058,450,000</b>	
NBK12 On 19/03/2021 Spot Bond			9.38000	100.17452	9.38000	100.14957				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			8.85000	103.08076	8.85000	103.05651				0.00	0	0
<b>Total NBK13A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK13A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK14 On 25/06/2021 Spot Bond			7.66500	104.21383	7.66500	104.19242				0.00	0	0
<b>Total NBK14A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK14A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK15 On 11/02/2022 Spot Bond			7.91500	102.54739	7.91500	102.52551				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			10.46000	97.27006	10.46000	97.24282				0.00	0	20,000,000,000
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
NBK17 On 22/04/2026 Spot Bond			10.71000	100.89386	10.71000	100.86511				0.00	0	1,220,000,000

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 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			7.81000	103.15120	7.81000	103.12945				0.00	0	0
<b>Total NBK18A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK18A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK19/On 01/06/2022 Spot Bond			8.44500	105.36989	8.44500	105.34608				0.00	0	0
<b>Total NBK19A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK19A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20/On 01/06/2026 Spot Bond			10.71500	101.67655	10.71500	101.64756				0.00	0	0
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20I On 25/06/2021 Spot Bond					0.00000	100.38209				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			11.76000	96.41682	11.76000	96.38655				0.00	0	0
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK22/On 19/11/2022 Spot Bond			8.43000	107.34058	8.43000	107.31623				0.00	0	0
<b>Total NBK22A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK22A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK23/On 19/11/2025 Spot Bond			11.52000	100.32795	11.52000	100.29708				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			11.50000	100.98923	11.50000	100.95821				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	101.08938				0.00	0	0
<b>Total NBK24B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK24B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK25/On 17/02/2023 Spot Bond			8.75000	8.75000	8.75000	105.86325				0.00	0	0
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK25I On 12/02/2025 Spot Bond					0.00000	103.46002				0.00	0	200,000,000
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
NBK26/On 10/05/2023 Spot Bond			100.00000	21.58537	100.00000	21.53733				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	104.49279				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>
NBK27I On 10/05/2026 Spot Bond			11.81000	101.34598	11.81000	101.31404				0.00	0	102,000,000
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>102,000,000</b>
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	<b>102,000,000</b>
NBK28I On 02/08/2023 Spot Bond			8.39000	106.08882	8.39000	106.06486				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	101.37909				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>
NBK29I On 31/07/2026 Spot Bond			11.13000	98.74202	11.13000	98.71264				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>
NBK30I On 20/02/2024 Spot Bond			8.38500	104.88294	8.38500	104.85927				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	101.72736				0.00	0	0
<b>Total NBK30B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK30B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK31I On 09/11/2023 Spot Bond			8.45000	106.49145	8.45000	106.46724				0.00	0	0
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK31I On 17/02/2023 Spot Bond					0.00000	101.01939				0.00	0	0
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK34I On 10/05/2021 Spot Bond					0.00000	102.08052				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	102.50228				0.00	0	100,000,000
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
NBK36I On 10/05/2026 Spot Bond					0.00000	105.66540				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	102.21088				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			13.02500	13.02500	13.02500	56.98689				0.00	0	0
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK40I On 31/07/2026 Spot Bond					0.00000	104.80475				0.00	0	200,000,000
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
NBK42I On 21/02/2022 Spot Bond					0.00000	101.67471				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	102.45549				0.00	5,000,000,000	2,600,000,000
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,600,000,000</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,600,000,000</b>
NBK44I On 15/02/2021 Spot Bond					0.00000	101.14839				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	101.73882				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	102.05879				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	102.66691				0.00	0	0
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK48I On 09/11/2021 Spot Bond					0.00000	101.16530				0.00	400,000,000	200,000,000
<b>Total NBK48B SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For NBK48B</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
NBK49I On 09/11/2023 Spot Bond					0.00000	101.40406				0.00	0	0
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK50I On 09/11/2025 Spot Bond					0.00000	101.46258				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK51I On 21/02/2022 Spot Bond					0.00000	101.00669				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	100.90556				0.00	0	0
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK53I On 21/02/2026 Spot Bond					0.00000	100.56729				0.00	0	100,000,000
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
NBK54I On 21/02/2029 Spot Bond					0.00000	100.90035				0.00	0	0
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK7B On 19/04/2020 Spot Bond					0.00000	101.71764				0.00	0	0
<b>Total NBK7B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK7B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.18875				0.00	0	0
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBKB55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.20811				0.00	0	0
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.41148				0.00	0	200,000,000
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.53067				0.00	0	10,100,000,000
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,100,000,000</b>
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	<b>10,100,000,000</b>
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.80155				0.00	0	0
<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	100.05438				0.00	0	100,000,000
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.75574				0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.02729				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			12.19500	95.43634	12.19500	95.40565				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	100.02661				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			12.23000	94.80530	12.23000	94.77472				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	100.02729				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	100.02824				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	100.02959				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	100.01232				0.00	0	0
<b>Total NCLN94 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN94</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NDAL0 On 18/02/2021 Spot Bond					0.00000	100.92327				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED19 On 01/07/2020 Spot Bond					0.00000	103.00437				0.00	1,200,000,000	600,000,000
<b>Total NED19 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
<b>Total For NED19</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED20 On 01/07/2020 Spot Bond			7.95000	103.45918	7.95000	103.43712			0.00	0	3,030,000,000
<b>Total NED20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,030,000,000</b>
<b>Total For NED20</b>									<b>0.00</b>	<b>0</b>	<b>3,030,000,000</b>
NEDT1 On 21/05/2021 Spot Bond					0.00000	106.28200			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	107.05359			0.00	0	1,450,000,000
<b>Total NEDT1B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,450,000,000</b>
<b>Total For NEDT1B</b>									<b>0.00</b>	<b>0</b>	<b>1,450,000,000</b>
NGL01 On 22/09/2021 Spot Bond					0.00000	103.35780			0.00	0	221,000,000
<b>Total NGL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>221,000,000</b>
<b>Total For NGL01</b>									<b>0.00</b>	<b>0</b>	<b>221,000,000</b>
NGL02 On 15/03/2022 Spot Bond					0.00000	104.43378			0.00	2,070,000,000	1,310,000,000
<b>Total NGL02 SPOT</b>									<b>0.00</b>	<b>2,070,000,000</b>	<b>1,310,000,000</b>
<b>Total For NGL02</b>									<b>0.00</b>	<b>2,070,000,000</b>	<b>1,310,000,000</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	100.95731			0.00	0	0
<b>Total NGL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NGL04 On 20/03/2023 Spot Bond					0.00000	103.96404			0.00	750,000,000	500,000,000
<b>Total NGL04 SPOT</b>									<b>0.00</b>	<b>750,000,000</b>	<b>500,000,000</b>
<b>Total For NGL04</b>									<b>0.00</b>	<b>750,000,000</b>	<b>500,000,000</b>
NGL05 On 26/07/2023 Spot Bond					0.00000	103.67799			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	102.16629			0.00	0	0
<b>Total NGL06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NGL07 On 09/04/2024 Spot Bond					0.00000	101.97331			0.00	0	5,000,000,000
<b>Total NGL07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For NGL07</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
NGLT1 On 01/07/2022 Spot Bond					0.00000	109.22503			0.00	0	0
<b>Total NGLT1A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGLT1A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NGLT1 On 20/10/2023 Spot Bond					0.00000	106.10315			0.00	100,000,000	100,000,000
<b>Total NGLT1B SPOT</b>									<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
<b>Total For NGLT1B</b>									<b>0.00</b>	<b>100,000,000</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
NGT10: On 25/03/2024 Spot Bond					0.00000	101.79455				0.00	0	0
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGT10: On 15/01/2025 Spot Bond					0.00000	104.11160				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	100.65462				0.00	12,000,000,000	7,000,000,000
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>12,000,000,000</b>	<b>7,000,000,000</b>
<b>Total For NGT105</b>										<b>0.00</b>	<b>12,000,000,000</b>	<b>7,000,000,000</b>
NHM00 On 25/11/2020 Spot Bond			10.00000	104.14800	10.00000	104.12100				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	104.96442	13.50000	104.92675				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	101.97937				0.00	0	0
<b>Total NHM006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 16/04/2022 Spot Bond					0.00000	102.07293				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	101.52094				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	101.73377				0.00	0	0
<b>Total NHM009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 24/05/2020 Spot Bond					0.00000	100.90189				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	101.01091				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	100.51212				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>

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 09/09/2020 Spot Bond					0.00000	100.53418			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	100.99815			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	100.49770			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			6.45000	6.45000	6.45000	173.08548			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			5.76000	5.76000	5.76000	160.81278			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			5.77500	5.77500	5.77500	123.82552			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			6.14000	6.14000	6.14000	82.92682			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			6.40000	6.40000	6.40000	82.84557			0.00	0	0
<b>Total NI38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NILB11 On 31/01/2025 Spot Bond			5.88000	5.88000	5.88000	123.24461			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			6.27000	6.27000	6.27000	121.11405			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NILB14 On 31/03/2028 Spot Bond			5.90000	5.90000	5.90000	161.86403				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			6.61000	151.62650	6.61000	154.20050				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			6.36500	83.24508	6.36500	83.22367				0.00	0	0
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NMP20 On 24/07/2020 Spot Bond			7.49500	102.15772	7.49500	102.13725				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	99.88303				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	100.03364				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	100.23830				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	97.87780				0.00	0	0
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN015 On 20/09/2020 Spot Bond					0.00000	100.06534				0.00	0	0
<b>Total NN015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN016 On 20/03/2024 Spot Bond					0.00000	99.74159				0.00	0	0
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN019 On 11/10/2022 Spot Bond					0.00000	99.86950				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	102.45799				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN022 On 31/10/2025 Spot Bond					0.00000	95.98645				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	96.55995				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	100.86238				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	94.14732				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	99.35989				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	66.83548				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	91.85147				0.00	0	0
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN04 On 22/02/2024 Spot Bond					0.00000	100.86263				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	93.67813				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>
NN05 On 12/03/2024 Spot Bond					0.00000	100.47796				0.00	0	0
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN06 On 12/03/2026 Spot Bond					0.00000	100.48840				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	98.95739				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	84.35390				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	62.43156				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	62.43156				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	96.43727				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	94.33402				0.00	0	0
<b>Total NNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NNF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NNF07 On 20/09/2020 Spot Bond					0.00000	91.99470				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	91.87985				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	70.66661				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			9.13000	9.13000	9.13000	101.14140				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A2 On 22/05/2020 Spot Bond					0.00000	100.85563			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	100.84978			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	100.85070			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	100.82220			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			8.32500	8.32500	8.32500	101.31843			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	100.84824			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	100.88307			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	100.86272			0.00	0	0
<b>Total NQ1B21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2020 Spot Bond			8.52500	8.52500	8.52500	101.33600			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	100.88305			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	100.96390			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			8.24500	114.11915	8.24500	114.09383		4,947,000,000,000.00	600,000,000	150,000,000	
<b>Total NRA022 SPOT</b>								<b>4,947,000,000,000.00</b>	<b>600,000,000</b>	<b>150,000,000</b>	
<b>Total For NRA022</b>								<b>4,947,000,000,000.00</b>	<b>600,000,000</b>	<b>150,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02: On 31/05/2023 Spot Bond			4.80000	183.84481	4.80000	183.80534			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			12.43000	102.93357	12.43000	102.89966		536,108,386,000.00		43,130,200	6,414,501,100
<b>Total NRA028 SPOT</b>								<b>536,108,386,000.00</b>		<b>43,130,200</b>	<b>6,414,501,100</b>
<b>Total For NRA028</b>								<b>536,108,386,000.00</b>		<b>43,130,200</b>	<b>6,414,501,100</b>
NRA02: On 30/11/2028 Spot Bond			100.00000	15.95214	100.00000	15.91683		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	101.73175		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	101.69589		0.00	2,416,000,000	1,148,000,000	
<b>Total NTC20 SPOT</b>								<b>0.00</b>	<b>2,416,000,000</b>	<b>1,148,000,000</b>	
<b>Total For NTC20</b>								<b>0.00</b>	<b>2,416,000,000</b>	<b>1,148,000,000</b>	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.94548		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	101.33876		0.00		0	0
<b>Total NTC22 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For NTC22</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
NTC23 On 15/02/2023 Spot Bond					0.00000	101.66117		0.00		0	0
<b>Total NTC23 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For NTC23</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
NTC24 On 29/03/2021 Spot Bond					0.00000	100.29659		0.00	600,000,000	300,000,000	
<b>Total NTC24 SPOT</b>								<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>	
<b>Total For NTC24</b>								<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.77949		0.00		0	0
<b>Total NTC25 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For NTC25</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
NTC26 On 07/12/2023 Spot Bond					0.00000	100.60504		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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NTC27 On 12/06/2023 Spot Bond					0.00000	100.46032				0.00	0	0
<b>Total NTC27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC28 On 12/12/2024 Spot Bond					0.00000	100.46267				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	100.31719				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	100.86996				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			8.75000	102.99211	8.75000	102.96813				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			12.25000	95.47813	12.25000	95.44728				0.00	0	1,000,000,000
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
OML08 On 14/09/2020 Spot Bond					0.00000	101.00883				0.00	0	0
<b>Total OML08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML09 On 14/09/2022 Spot Bond			9.05000	104.35868	9.05000	104.33357				0.00	0	1,000,000,000
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
OML10 On 14/09/2025 Spot Bond			12.25000	96.84824	12.25000	96.81695				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	100.92975				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>
PBAJ1U 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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PBAV11 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>
PBBJ11 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>
PBDJ11 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>
PBGJ11 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>
PBJC11 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>
PBJJ11 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>
PBKJ11 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>
PBKS11 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>
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>
PBLT11 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBUJ11 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>
PBVJ11 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	100.52895			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	100.53492			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	104.14800	10.00000	104.12100			0.00	0	0
<b>Total PMM12/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM12/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM38 On 12/06/2020 Spot Bond					0.00000	100.47726			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	100.76487			0.00	0	0
<b>Total PMM51 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM51</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM53 On 08/10/2021 Spot Bond					0.00000	101.82688			0.00	0	0
<b>Total PMM53 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM53</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM54 On 07/05/2021 Spot Bond					0.00000	101.17397			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	100.75915			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	100.90202			0.00	0	0
<b>Total PRE2A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE2A On 20/02/2022 Spot Bond					0.00000	100.93409			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	100.99818			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	101.00733			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	101.01647			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			11.07000	100.06120	10.45000	102.92969		563,798,419,407,000.00	2,489,954,690,100	254,447,200,400	
<b>Total R186 SPOT</b>								<b>3,798,419,407,000.00</b>	<b>489,954,690,100</b>	<b>254,447,200,400</b>	
<b>Total For R186</b>								<b>3,798,419,407,000.00</b>	<b>489,954,690,100</b>	<b>254,447,200,400</b>	
R197 On 07/12/2023 Spot Bond			3.80000	296.87301	3.60000	298.78227		209,751,391,480,000.00	55,197,734,600	44,736,735,200	
<b>Total R197 SPOT</b>								<b>19,751,391,480,000.00</b>	<b>55,197,734,600</b>	<b>44,736,735,200</b>	
<b>Total For R197</b>								<b>19,751,391,480,000.00</b>	<b>55,197,734,600</b>	<b>44,736,735,200</b>	
R202 On 07/12/2033 Spot Bond			5.80000	184.86202	5.45000	191.54391		99,245,598,000,000.00	17,111,310,000	346,206,199,500	
<b>Total R202 SPOT</b>								<b>19,245,598,000,000.00</b>	<b>17,111,310,000</b>	<b>346,206,199,500</b>	
<b>Total For R202</b>								<b>19,245,598,000,000.00</b>	<b>17,111,310,000</b>	<b>346,206,199,500</b>	
R2023 On 28/02/2023 Spot Bond			7.77000	100.50490	7.45000	101.31281		644,923,338,754,000.00	726,502,360,200	181,869,565,700	
<b>Total R2023 SPOT</b>								<b>14,923,338,754,000.00</b>	<b>726,502,360,200</b>	<b>181,869,565,700</b>	
<b>Total For R2023</b>								<b>14,923,338,754,000.00</b>	<b>726,502,360,200</b>	<b>181,869,565,700</b>	
R2030 On 31/01/2030 Spot Bond			11.67000	80.02767	11.67000	80.00274		108,378,709,441,000.00	951,874,782,300	907,631,116,800	
<b>Total R2030 SPOT</b>								<b>18,378,709,441,000.00</b>	<b>951,874,782,300</b>	<b>907,631,116,800</b>	
<b>Total For R2030</b>								<b>18,378,709,441,000.00</b>	<b>951,874,782,300</b>	<b>907,631,116,800</b>	
R2032 On 31/03/2032 Spot Bond			12.18500	75.39492	12.18500	75.37055		117,619,953,403,000.00	584,129,663,800	647,011,194,900	
<b>Total R2032 SPOT</b>								<b>17,619,953,403,000.00</b>	<b>584,129,663,800</b>	<b>647,011,194,900</b>	
<b>Total For R2032</b>								<b>17,619,953,403,000.00</b>	<b>584,129,663,800</b>	<b>647,011,194,900</b>	
R2035 On 28/02/2035 Spot Bond			12.44000	76.70366	12.44000	76.67864		952,627,567,648,000.00	478,507,039,200	191,029,837,400	
<b>Total R2035 SPOT</b>								<b>12,627,567,648,000.00</b>	<b>478,507,039,200</b>	<b>191,029,837,400</b>	
<b>Total For R2035</b>								<b>12,627,567,648,000.00</b>	<b>478,507,039,200</b>	<b>191,029,837,400</b>	
R2037 On 31/01/2037 Spot Bond			12.59000	72.92315	12.59000	72.89869		747,457,804,794,000.00	377,081,636,600	761,336,759,900	
<b>Total R2037 SPOT</b>								<b>17,457,804,794,000.00</b>	<b>377,081,636,600</b>	<b>761,336,759,900</b>	
<b>Total For R2037</b>								<b>17,457,804,794,000.00</b>	<b>377,081,636,600</b>	<b>761,336,759,900</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040 On 31/01/2040 Spot Bond			12.71000	74.67045	12.71000	74.64518			345,446,752,998,000.00	577,926,573,800	717,664,738,900
<b>Total R2040 SPOT</b>									<b>15,446,752,998,000.00</b>	<b>577,926,573,800</b>	<b>717,664,738,900</b>
<b>Total For R2040</b>									<b>15,446,752,998,000.00</b>	<b>577,926,573,800</b>	<b>717,664,738,900</b>
R2044 On 31/01/2044 Spot Bond			12.75000	71.56691	12.75000	71.54262			395,387,149,275,000.00	501,598,992,100	315,464,634,100
<b>Total R2044 SPOT</b>									<b>15,387,149,275,000.00</b>	<b>501,598,992,100</b>	<b>315,464,634,100</b>
<b>Total For R2044</b>									<b>15,387,149,275,000.00</b>	<b>501,598,992,100</b>	<b>315,464,634,100</b>
R2048 On 28/02/2048 Spot Bond			12.73000	70.35303	12.73000	70.32957			820,278,834,456,000.00	1,871,192,367,200	1,322,090,713,300
<b>Total R2048 SPOT</b>									<b>10,278,834,456,000.00</b>	<b>871,192,367,200</b>	<b>322,090,713,300</b>
<b>Total For R2048</b>									<b>10,278,834,456,000.00</b>	<b>871,192,367,200</b>	<b>322,090,713,300</b>
R208 On 31/03/2021 Spot Bond			5.11500	101.50429	4.90000	101.70342			675,084,240,500,000.00	327,484,700,000	179,399,900,000
<b>Total R208 SPOT</b>									<b>15,084,240,500,000.00</b>	<b>327,484,700,000</b>	<b>179,399,900,000</b>
<b>Total For R208</b>									<b>15,084,240,500,000.00</b>	<b>327,484,700,000</b>	<b>179,399,900,000</b>
R209 On 31/03/2036 Spot Bond			13.09500	54.50245	12.49000	57.11683			529,343,486,309,000.00	574,978,502,200	821,180,305,100
<b>Total R209 SPOT</b>									<b>19,343,486,309,000.00</b>	<b>574,978,502,200</b>	<b>321,180,305,100</b>
<b>Total For R209</b>									<b>19,343,486,309,000.00</b>	<b>574,978,502,200</b>	<b>321,180,305,100</b>
R210 On 31/03/2028 Spot Bond			5.45000	164.37427	5.05000	169.01338			53,689,285,250,000.00	9,851,245,000	116,118,800,000
<b>Total R210 SPOT</b>									<b>13,689,285,250,000.00</b>	<b>9,851,245,000</b>	<b>116,118,800,000</b>
<b>Total For R210</b>									<b>13,689,285,250,000.00</b>	<b>9,851,245,000</b>	<b>116,118,800,000</b>
R212 On 31/01/2022 Spot Bond			3.71000	160.27551	3.00000	162.28509			669,463,698,392,000.00	449,990,215,200	308,006,541,800
<b>Total R212 SPOT</b>									<b>19,463,698,392,000.00</b>	<b>449,990,215,200</b>	<b>308,006,541,800</b>
<b>Total For R212</b>									<b>19,463,698,392,000.00</b>	<b>449,990,215,200</b>	<b>308,006,541,800</b>
R213 On 28/02/2031 Spot Bond			12.55000	67.97012	11.93000	70.80113			260,684,853,810,000.00	259,815,526,200	487,569,975,800
<b>Total R213 SPOT</b>									<b>10,684,853,810,000.00</b>	<b>259,815,526,200</b>	<b>487,569,975,800</b>
<b>Total For R213</b>									<b>10,684,853,810,000.00</b>	<b>259,815,526,200</b>	<b>487,569,975,800</b>
R214 On 28/02/2041 Spot Bond			12.66000	55.53294	12.66000	55.51452			492,217,251,632,000.00	828,769,135,200	800,600,145,800
<b>Total R214 SPOT</b>									<b>12,217,251,632,000.00</b>	<b>828,769,135,200</b>	<b>300,600,145,800</b>
<b>Total For R214</b>									<b>12,217,251,632,000.00</b>	<b>828,769,135,200</b>	<b>300,600,145,800</b>
RC001U On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RC001U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC001U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RC002U On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RC002U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC002U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RC003U On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RC003U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC003U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RC004L On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC004U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC004U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC005L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC005U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC005U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC006L On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC006U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC006U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC007L On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC007U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC007U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC008L On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC008U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC008U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC009L On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC009U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC009U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC010L On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC010U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC010U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC011L On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC011U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC011U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC013L On 04/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC013U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC013U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC014L On 27/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC014U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC014U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC015L On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC015U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC015U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC016L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC016U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC016U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

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>
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>
RDF121 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>
RDF131 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDF14 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF14U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF14U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF15 On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF15U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF15U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF16 On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF16U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF16U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF17 On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF17U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF17U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF18 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>
RDF19 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>
RDF26 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	100.90757			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	100.70768			0.00	0	0
<b>Total RDFB09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 27/03/2020 Spot Bond					0.00000	99.96678			0.00	0	0
<b>Total RDFB10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.70704			0.00	0	0
<b>Total RDFB11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.61984			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>

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 12/03/2021 Spot Bond					0.00000	100.76342				0.00	0	0
<b>Total RDFB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.46860				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	100.94880				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	101.16575				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	101.15597				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	101.29546				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	100.03502				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	100.03629				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	100.03761				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	99.90679				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	100.89832				0.00	0	0
<b>Total RDFB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2: On 22/08/2024 Spot Bond					0.00000	101.01893				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>



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 28/11/2024 Spot Bond					0.00000	100.94426				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	100.72487				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	101.26181				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	100.92458				0.00	0	0
<b>Total RDFC50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REB17 On 21/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total REB17U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REB17U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED12 On 12/04/2021 Spot Bond					0.00000	102.39614				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	102.92262				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	100.45277				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	100.80997				0.00	0	0
<b>Total RED501 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED501</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED60 On 09/03/2022 Spot Bond					0.00000	103.53328				0.00	0	0
<b>Total RED601 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED601</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED60 On 09/03/2022 Spot Bond					0.00000	104.28318				0.00	0	0
<b>Total RED602 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED602</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED70 On 17/04/2022 Spot Bond					0.00000	102.75312				0.00	0	0
<b>Total RED702 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED702</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RED80 On 06/04/2021 Spot Bond					0.00000	102.70698			0.00	0	0
<b>Total RED801 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED801</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RED90 On 28/07/2022 Spot Bond					0.00000	103.41230			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>
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RES04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES35 On 25/08/2021 Spot Bond					0.00000	101.34837			0.00	0	0
<b>Total RES35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES38 On 01/08/2020 Spot Bond					0.00000	101.25462			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	101.74840			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	100.75951			0.00	0	0
<b>Total RES41 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES41</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RES42U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES42U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RES44U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES44U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES45I On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RES45U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES45U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RES46U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES46U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RES47U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES47U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RMBI06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RMBI06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RW21 On 21/04/2021 Spot Bond			8.24000	106.00387	8.24000	105.98048			0.00	0	0
<b>Total RW21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RW23 On 10/12/2023 Spot Bond			9.10000	104.02073	9.10000	103.99545		60,606,000,000,000.00	6,660,000,000	2,399,077,900	
<b>Total RW23 SPOT</b>								<b>10,606,000,000,000.00</b>	<b>6,660,000,000</b>	<b>2,399,077,900</b>	
<b>Total For RW23</b>								<b>10,606,000,000,000.00</b>	<b>6,660,000,000</b>	<b>2,399,077,900</b>	
RW28 On 10/12/2028 Spot Bond			13.55000	86.35114	13.55000	86.32021		0.00	0	0	
<b>Total RW28 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RW28</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBK12/ On 25/11/2020 Spot Bond			10.00000	104.14800	10.00000	104.12100		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	102.26377		0.00	731,400,000	450,600,000	
<b>Total SBK18 SPOT</b>								<b>0.00</b>	<b>731,400,000</b>	<b>450,600,000</b>	
<b>Total For SBK18</b>								<b>0.00</b>	<b>731,400,000</b>	<b>450,600,000</b>	
SBK22 On 28/05/2020 Spot Bond					0.00000	101.29410		0.00	1,879,650,000	939,825,000	
<b>Total SBK22 SPOT</b>								<b>0.00</b>	<b>1,879,650,000</b>	<b>939,825,000</b>	
<b>Total For SBK22</b>								<b>0.00</b>	<b>1,879,650,000</b>	<b>939,825,000</b>	
SBK23 On 28/05/2022 Spot Bond			8.72000	109.26492	8.72000	109.23930		0.00	0	2,080,000,000	
<b>Total SBK23 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>2,080,000,000</b>	
<b>Total For SBK23</b>								<b>0.00</b>	<b>0</b>	<b>2,080,000,000</b>	
SBK24 On 19/10/2020 Spot Bond					0.00000	103.20090		0.00	2,160,000,000	1,040,000,000	
<b>Total SBK24 SPOT</b>								<b>0.00</b>	<b>2,160,000,000</b>	<b>1,040,000,000</b>	
<b>Total For SBK24</b>								<b>0.00</b>	<b>2,160,000,000</b>	<b>1,040,000,000</b>	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total SBK24/JIBAR SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBK25 On 25/04/2021 Spot Bond					0.00000	104.73891		0.00	4,420,000,000	3,210,000,000	
<b>Total SBK25 SPOT</b>								<b>0.00</b>	<b>4,420,000,000</b>	<b>3,210,000,000</b>	
<b>Total For SBK25</b>								<b>0.00</b>	<b>4,420,000,000</b>	<b>3,210,000,000</b>	
SBK26 On 25/04/2021 Spot Bond			8.52000	108.88231	8.52000	108.85749		0.00	0	30,000,000	
<b>Total SBK26 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>30,000,000</b>	
<b>Total For SBK26</b>								<b>0.00</b>	<b>0</b>	<b>30,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN01 On 31/07/2021 Spot Bond					0.00000	101.28767			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	100.92908			0.00	200,000,000	100,000,000
<b>Total SBS18 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For SBS18</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
SBS19 On 23/06/2021 Spot Bond			7.60000	105.59721	7.60000	105.57570			0.00	0	9,500,000,000
<b>Total SBS19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>9,500,000,000</b>
<b>Total For SBS19</b>									<b>0.00</b>	<b>0</b>	<b>9,500,000,000</b>
SBS20 On 15/05/2026 Spot Bond			10.24000	102.76919	10.24000	102.74100		3,072,000,000,000.00	0.00	300,000,000	600,000,000
<b>Total SBS20 SPOT</b>								<b>3,072,000,000,000.00</b>	<b>0.00</b>	<b>300,000,000</b>	<b>600,000,000</b>
<b>Total For SBS20</b>								<b>3,072,000,000,000.00</b>	<b>0.00</b>	<b>300,000,000</b>	<b>600,000,000</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	104.35974			0.00	2,980,000,000	1,590,000,000
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>2,980,000,000</b>	<b>1,590,000,000</b>
<b>Total For SBS21</b>									<b>0.00</b>	<b>2,980,000,000</b>	<b>1,590,000,000</b>
SBS27 On 20/02/2024 Spot Bond			9.05000	104.44327	9.05000	104.41788			0.00	0	0
<b>Total SBS27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS3 On 25/05/2026 Spot Bond			10.36500	93.04075	10.36500	93.01493			0.00	0	1,250,000,000
<b>Total SBS3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,250,000,000</b>
<b>Total For SBS3</b>									<b>0.00</b>	<b>0</b>	<b>1,250,000,000</b>
SBS31 On 12/06/2027 Spot Bond			10.60500	98.71344	10.60500	98.68557			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			10.95000	97.23905	10.95000	97.21089			0.00	0	3,500,000,000
<b>Total SBS34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,500,000,000</b>
<b>Total For SBS34</b>									<b>0.00</b>	<b>0</b>	<b>3,500,000,000</b>
SBS38 On 29/01/2025 Spot Bond			9.80000	98.71332	9.80000	98.68738			0.00	0	1,750,000,000
<b>Total SBS38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,750,000,000</b>
<b>Total For SBS38</b>									<b>0.00</b>	<b>0</b>	<b>1,750,000,000</b>
SBS39 On 29/01/2030 Spot Bond			11.29500	92.21725	11.29500	92.18941			0.00	0	0
<b>Total SBS39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS4 On 16/11/2021 Spot Bond			7.99000	103.99861	7.99000	103.97622			0.00	0	580,000,000
<b>Total SBS4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
<b>Total For SBS4</b>									<b>0.00</b>	<b>0</b>	<b>580,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS40 On 12/11/2020 Spot Bond					0.00000	101.51261			0.00	0	0
<b>Total SBS40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS40</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS41 On 12/11/2022 Spot Bond			8.52000	107.05665	8.52000	107.03211			0.00	0	0
<b>Total SBS41 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS41</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS42 On 12/11/2025 Spot Bond			10.03500	106.47569	10.03500	106.44706			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			10.63500	104.93643	10.63500	104.90655		31,905,000,000,000.00	3,000,000,000	3,000,000,000	
<b>Total SBS43 SPOT</b>								<b>1,905,000,000,000.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>	
<b>Total For SBS43</b>								<b>1,905,000,000,000.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>	
SBS45 On 15/02/2021 Spot Bond					0.00000	101.50889			0.00	1,000,000,000	500,000,000
<b>Total SBS45 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For SBS45</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
SBS46 On 15/02/2023 Spot Bond			8.49500	106.57306	8.49500	106.54871			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	102.80716			0.00	3,333,333,300	8,333,333,300
<b>Total SBS47 SPOT</b>									<b>0.00</b>	<b>3,333,333,300</b>	<b>8,333,333,300</b>
<b>Total For SBS47</b>									<b>0.00</b>	<b>3,333,333,300</b>	<b>8,333,333,300</b>
SBS49 On 31/01/2022 Spot Bond					0.00000	102.13772			0.00	0	100,000,000
<b>Total SBS49 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For SBS49</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
SBS50 On 31/01/2022 Spot Bond			8.07000	103.74442	8.07000	103.72187		1,614,000,000,000.00	200,000,000	300,000,000	
<b>Total SBS50 SPOT</b>								<b>1,614,000,000,000.00</b>	<b>200,000,000</b>	<b>300,000,000</b>	
<b>Total For SBS50</b>								<b>1,614,000,000,000.00</b>	<b>200,000,000</b>	<b>300,000,000</b>	
SBS51 On 31/01/2024 Spot Bond			12.03000	12.03000	12.03000	94.62844			0.00	0	0
<b>Total SBS51 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS51</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS52 On 29/01/2030 Spot Bond					0.00000	102.84761			0.00	600,000,000	300,000,000
<b>Total SBS52 SPOT</b>									<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For SBS52</b>									<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	103.58794			0.00	0	100,000,000
<b>Total SBS53 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For SBS53</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
SBS54 On 12/06/2020 Spot Bond					0.00000	100.67250			0.00	23,000,000,000	11,500,000,000
<b>Total SBS54 SPOT</b>									<b>0.00</b>	<b>23,000,000,000</b>	<b>11,500,000,000</b>
<b>Total For SBS54</b>									<b>0.00</b>	<b>23,000,000,000</b>	<b>11,500,000,000</b>
SBS55 On 12/06/2022 Spot Bond					0.00000	100.67307			0.00	1,000,000,000	2,600,000,000
<b>Total SBS55 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>2,600,000,000</b>
<b>Total For SBS55</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>2,600,000,000</b>
SBS56 On 12/06/2022 Spot Bond			8.12500	104.18667	8.12500	104.16400			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	101.81477			0.00	4,200,000,000	2,222,645,100
<b>Total SBS57 SPOT</b>									<b>0.00</b>	<b>4,200,000,000</b>	<b>2,222,645,100</b>
<b>Total For SBS57</b>									<b>0.00</b>	<b>4,200,000,000</b>	<b>2,222,645,100</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	103.12129			0.00	0	326,000,000
<b>Total SBS58 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>326,000,000</b>
<b>Total For SBS58</b>									<b>0.00</b>	<b>0</b>	<b>326,000,000</b>
SBS59 On 09/10/2020 Spot Bond					0.00000	101.92592			0.00	32,000,000,000	16,000,000,000
<b>Total SBS59 SPOT</b>									<b>0.00</b>	<b>32,000,000,000</b>	<b>16,000,000,000</b>
<b>Total For SBS59</b>									<b>0.00</b>	<b>32,000,000,000</b>	<b>16,000,000,000</b>
SBS60 On 18/01/2023 Spot Bond					0.00000	102.43938			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	101.77434			0.00	0	2,500,000,000
<b>Total SBS62 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For SBS62</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
SBS63 On 31/01/2026 Spot Bond					0.00000	101.16290			0.00	18,000,000,000	9,100,000,000
<b>Total SBS63 SPOT</b>									<b>0.00</b>	<b>18,000,000,000</b>	<b>9,100,000,000</b>
<b>Total For SBS63</b>									<b>0.00</b>	<b>18,000,000,000</b>	<b>9,100,000,000</b>
SBS64 On 31/01/2029 Spot Bond					0.00000	101.69406			0.00	18,000,000,000	16,100,000,000
<b>Total SBS64 SPOT</b>									<b>0.00</b>	<b>18,000,000,000</b>	<b>16,100,000,000</b>
<b>Total For SBS64</b>									<b>0.00</b>	<b>18,000,000,000</b>	<b>16,100,000,000</b>
SBS65 On 15/05/2024 Spot Bond					0.00000	100.94725			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	99.98277			0.00	600,000,000	300,000,000
<b>Total SBS66 SPOT</b>									<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For SBS66</b>									<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS67 On 26/06/2029 Spot Bond					0.00000	99.63375			0.00	0	1,100,000,000
<b>Total SBS67 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
<b>Total For SBS67</b>									<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	99.55114			0.00	1,000,000,000	1,600,000,000
<b>Total SBS68 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>1,600,000,000</b>
<b>Total For SBS68</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>1,600,000,000</b>
SBS69 On 02/12/2034 Spot Bond					0.00000	100.70148			0.00	0	0
<b>Total SBS69 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS69</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI11 On 07/12/2023 Spot Bond			4.50000	290.12214	4.50000	290.06220			0.00	0	0
<b>Total SBSI11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBSI11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI14 On 07/12/2033 Spot Bond			6.40000	6.40000	6.40000	173.95434			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	105.16107			0.00	0	781,250,000
<b>Total SBT101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>781,250,000</b>
<b>Total For SBT101</b>									<b>0.00</b>	<b>0</b>	<b>781,250,000</b>
SBT102 On 30/09/2022 Spot Bond					0.00000	106.15601			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	102.97518			0.00	0	3,000,000,000
<b>Total SBT103 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
<b>Total For SBT103</b>									<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
SBT201 On 13/02/2023 Spot Bond					0.00000	105.20559			0.00	3,040,000,000	1,260,000,000
<b>Total SBT201 SPOT</b>									<b>0.00</b>	<b>3,040,000,000</b>	<b>1,260,000,000</b>
<b>Total For SBT201</b>									<b>0.00</b>	<b>3,040,000,000</b>	<b>1,260,000,000</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	101.79589			0.00	0	0
<b>Total SBT202 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT202</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBT203 On 03/12/2023 Spot Bond			9.50000	105.94052	9.50000	105.91366			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	101.81962			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBT206 On 31/01/2025 Spot Bond					0.00000	101.69076			0.00	0	10,000,000,000
<b>Total SBT206 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For SBT206</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
SGI004 On 20/01/2021 Spot Bond					0.00000	102.57427			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	102.58500			0.00	0	0
<b>Total SGI005 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI005</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGI006 On 11/07/2022 Spot Bond					0.00000	100.19517			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	104.14800	10.00000	104.12100			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	102.15510			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	101.01019			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	100.94959			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	100.98722			0.00	0	0
<b>Total SLRA4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.29038			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	101.03518			0.00	0	0
<b>Total SLRB2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.03711				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	101.04220				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	100.99228				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	101.12706				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	101.08005				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	101.10215				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	99.87744				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	103.05234				0.00	0	0
<b>Total SNT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SNT02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SNT03 On 12/04/2023 Spot Bond			9.15000	112.15843	9.15000	112.13101				0.00	0	2,152,000,000
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,152,000,000</b>
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	<b>2,152,000,000</b>
SNT04 On 27/06/2022 Spot Bond					0.00000	101.30708				0.00	0	0
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.95427				0.00	0	22,000,000,000
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>22,000,000,000</b>
<b>Total For SOLB01</b>										<b>0.00</b>	<b>0</b>	<b>22,000,000,000</b>
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.23171				0.00	0	0
<b>Total SPDA10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SPDA1 On 21/08/2020 Spot Bond					0.00000	101.02546				0.00	0	0
<b>Total SPDA11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.82709				0.00	0	0
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.87909				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	100.90183				0.00	0	0
<b>Total SPDA8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 27/09/2023 Spot Bond					0.00000	99.96096				0.00	0	0
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 15/03/2024 Spot Bond					0.00000	100.38467				0.00	0	0
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 18/06/2022 Spot Bond					0.00000	100.48391				0.00	0	0
<b>Total SPG006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 18/06/2024 Spot Bond					0.00000	100.34363				0.00	0	0
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 15/10/2022 Spot Bond					0.00000	101.71881				0.00	0	0
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 15/10/2024 Spot Bond					0.00000	101.79905				0.00	0	0
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPGC0 On 15/10/2020 Spot Bond					0.00000	101.32561				0.00	0	0
<b>Total SPGC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPGC01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS039U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS039U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS044U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS044U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000,000
<b>Total SS046U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
<b>Total For SS046U</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS051U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS051U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS052U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS052U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSA06 On 16/04/2020 Spot Bond			7.89000	103.55990	7.89000	103.53761				0.00	0	0
<b>Total SSA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 31/03/2021 Spot Bond			8.11500	98.60658	8.11500	98.58516				0.00	0	0
<b>Total SSN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 31/03/2021 Spot Bond			8.11500	98.60658	8.11500	98.58516				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			6.43500	6.43500	6.43500	120.22537				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			11.95000	96.13323	11.95000	96.10275				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			13.80000	62.68536	13.80000	62.66276				0.00	0	0
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02 On 07/12/2023 Spot Bond					0.00000	96.58655				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	100.71324				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN03: On 17/11/2020 Spot Bond					0.00000	101.01947				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	100.74760				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	101.52361				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	101.76806				0.00	0	0
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 13/10/2023 Spot Bond			8.85000	107.23180	8.85000	107.20642				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			6.20000	85.05679	6.20000	85.03530				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	99.66879				0.00	0	0
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 30/04/2027 Spot Bond					0.00000	101.41870				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	101.81555				0.00	7,500,000,000	7,500,000,000
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>7,500,000,000</b>	<b>7,500,000,000</b>
<b>Total For SSN047</b>										<b>0.00</b>	<b>7,500,000,000</b>	<b>7,500,000,000</b>
SSN05: On 08/12/2023 Spot Bond			4.63000	4.63000	4.63000	288.82838				0.00	0	0
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05: On 26/09/2020 Spot Bond					0.00000	99.98304				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	101.41802				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>

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 26/10/2022 Spot Bond					0.00000	101.42653				0.00	0	0
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05: On 03/11/2022 Spot Bond					0.00000	101.27578				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	101.73628				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			6.27000	6.27000	6.27000	155.20243				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			5.82000	5.82000	5.82000	123.57617				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			6.40000	6.40000	6.40000	82.84557				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			6.14000	6.14000	6.14000	82.92682				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			6.23000	6.23000	6.23000	155.63427				0.00	0	0
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN066 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN066</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 28/05/2023 Spot Bond					0.00000	100.77060				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>

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 28/05/2023 Spot Bond					0.00000	100.76291				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	100.74392				0.00	0	0
<b>Total SSN070 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN070</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 15/06/2023 Spot Bond					0.00000	100.38920				0.00	0	0
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 15/06/2023 Spot Bond					0.00000	100.38586				0.00	0	0
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 19/06/2023 Spot Bond					0.00000	100.31767				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	101.79365				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	64.56400				0.00	0	0
<b>Total SSN079 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN079</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 16/08/2020 Spot Bond					0.00000	101.67207				0.00	0	0
<b>Total SSN080 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN080</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 27/08/2024 Spot Bond					0.00000	100.80140				0.00	0	0
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 12/09/2025 Spot Bond					0.00000	100.49340				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>

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 05/11/2023 Spot Bond					0.00000	101.25290				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			6.32500	6.32500	6.32500	175.26790				0.00	0	0
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN085 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN085</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 10/04/2020 Spot Bond					0.00000	101.65461				0.00	0	0
<b>Total SSN087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 04/09/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN088 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN088</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 21/12/2026 Spot Bond					0.00000	98.74553				0.00	0	0
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN09: On 19/09/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN090 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN090</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN09: On 11/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN091 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN091</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN09: On 02/11/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN09: On 31/01/2030 Spot Bond					0.00000	101.27453				0.00	0	0
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN09: On 08/02/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN094 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN094</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN095 On 31/01/2030 Spot Bond					0.00000	100.42545				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>
SSN096 On 28/05/2025 Spot Bond					0.00000	100.64342				0.00	0	5,000,000,000
<b>Total SSN096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For SSN096</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
SSN097 On 20/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN097 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN097</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN098 On 28/02/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		750,000,000,000,000.00		7,500,000,000	7,500,000,000	7,500,000,000
<b>Total SSN098 SPOT</b>								<b>750,000,000,000,000.00</b>		<b>7,500,000,000</b>	<b>7,500,000,000</b>	<b>7,500,000,000</b>
<b>Total For SSN098</b>								<b>750,000,000,000,000.00</b>		<b>7,500,000,000</b>	<b>7,500,000,000</b>	<b>7,500,000,000</b>
SZ25 On 30/09/2025 Spot Bond			11.47000	89.98911	11.47000	89.96169				0.00	0	0
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A11 On 21/08/2020 Spot Bond					0.00000	100.92718				0.00	0	0
<b>Total T13A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A12 On 21/08/2020 Spot Bond			7.99500	101.91123	7.99500	101.88962				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	100.91063				0.00	0	0
<b>Total T13A15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A16 On 21/08/2020 Spot Bond			8.09500	101.81313	8.09500	101.79128				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	100.91651				0.00	0	0
<b>Total T13A19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A20 On 21/08/2020 Spot Bond			8.04500	101.55713	8.04500	101.53545				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	100.93383				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T14A11 On 21/11/2021 Spot Bond					0.00000	100.90746				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	104.05427	8.55000	104.03033				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	100.84963				0.00	0	10,000,000
<b>Total T14A13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For T14A13</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
T15OM On 21/11/2020 Spot Bond					0.00000	100.83091				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	100.83056				0.00	0	0
<b>Total T16OM1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T16OM1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS13€ On 06/07/2020 Spot Bond					0.00000	102.12229				0.00	0	0
<b>Total TFS136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS142 On 28/10/2021 Spot Bond					0.00000	101.37590				0.00	0	13,965,000,000
<b>Total TFS142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,965,000,000</b>
<b>Total For TFS142</b>										<b>0.00</b>	<b>0</b>	<b>13,965,000,000</b>
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.02038				0.00	0	0
<b>Total TFS145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS147 On 12/10/2020 Spot Bond					0.00000	101.76501				0.00	200,000,000	100,000,000
<b>Total TFS147 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For TFS147</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
TFS14€ On 12/10/2022 Spot Bond					0.00000	102.41929				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	101.25250				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	100.72113				0.00	0	0
<b>Total TFS151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS153 On 06/07/2021 Spot Bond					0.00000	101.88733				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	102.04135				0.00	0	0
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS155 On 03/09/2021 Spot Bond					0.00000	100.66441				0.00	0	0
<b>Total TFS155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS156 On 03/09/2023 Spot Bond					0.00000	100.82913				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	100.93459				0.00	0	0
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS158 On 20/03/2022 Spot Bond					0.00000	100.03215				0.00	0	0
<b>Total TFS158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS158</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS159 On 20/03/2024 Spot Bond					0.00000	100.01572				0.00	0	0
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS160 On 25/04/2020 Spot Bond					0.00000	101.29487				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	100.72373				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	100.73462				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	101.33644				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	101.41281				0.00	0	0
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10A: On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A: On 21/08/2020 Spot Bond					0.00000	100.96757				0.00	0	0
<b>Total TH13A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A: On 21/08/2020 Spot Bond			8.41500	101.20671	8.41500	101.18416				0.00	0	0
<b>Total TH13A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A: On 21/08/2020 Spot Bond					0.00000	101.15623				0.00	0	0
<b>Total TH13A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A: On 21/08/2020 Spot Bond			8.08500	101.48792	8.08500	101.46616				0.00	0	0
<b>Total TH13A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B: On 21/08/2020 Spot Bond					0.00000	100.94765				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	100.94854				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	100.97433				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	100.94139				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	100.94498				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	101.00988				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	101.01699				0.00	0	0
<b>Total TH13C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13C: On 21/08/2020 Spot Bond					0.00000	101.01876				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	101.03653				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	101.05873				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	101.30238				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	101.30238				0.00	0	0
<b>Total TH13D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond					0.00000	101.32889				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	101.31564				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	101.32006				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	100.91991				0.00	0	0
<b>Total TH14A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2021 Spot Bond			7.84500	106.90660	7.84500	106.88401				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	101.94502				0.00	0	0
<b>Total TH14A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2021 Spot Bond			8.00500	105.26238	8.00500	105.23968				0.00	0	0
<b>Total TH14A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH14B On 21/11/2021 Spot Bond					0.00000	100.97411			0.00	0	0
<b>Total TH14B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.25781			0.00	0	0
<b>Total TH14B2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14B2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.93680			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	101.79084			0.00	0	0
<b>Total TH14C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C2 On 21/11/2021 Spot Bond					0.00000	101.93012			0.00	0	0
<b>Total TH14C2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14C2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C3 On 21/11/2021 Spot Bond					0.00000	100.99009			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	101.28406			0.00	0	0
<b>Total TH14D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14D2 On 21/11/2021 Spot Bond					0.00000	103.22227			0.00	0	0
<b>Total TH14D2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14D2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14D3 On 21/11/2021 Spot Bond					0.00000	102.75673			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	100.90012			0.00	0	0
<b>Total TH15A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.89865			0.00	0	0
<b>Total TH15A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.34686			0.00	0	0
<b>Total TH15A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15A: On 21/11/2020 Spot Bond					0.00000	101.03069				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	100.74940				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	100.86829				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	100.87729				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	100.91822				0.00	0	0
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15B: On 21/11/2022 Spot Bond					0.00000	101.39121				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	101.50440				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	100.96002				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	101.66466				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	100.93868				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	102.94817				0.00	0	0
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15D: On 21/11/2022 Spot Bond					0.00000	101.75051				0.00	0	0
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15D: On 21/11/2022 Spot Bond					0.00000	101.12776				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	100.86392				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	100.88087				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	100.77968	8.49000	100.75666				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	100.90223				0.00	0	0
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH16C: On 21/08/2024 Spot Bond					0.00000	100.92981				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	101.12071				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	104.14800	10.00000	104.12100				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	100.64306				0.00	2,900,000,000	1,450,000,000
<b>Total TL22 SPOT</b>										<b>0.00</b>	<b>2,900,000,000</b>	<b>1,450,000,000</b>
<b>Total For TL22</b>										<b>0.00</b>	<b>2,900,000,000</b>	<b>1,450,000,000</b>
TL23 On 05/09/2022 Spot Bond					0.00000	100.63349				0.00	0	0
<b>Total TL23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL24 On 05/09/2022 Spot Bond			8.62000	101.41403	8.62000	101.39077				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>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL25	On	04/09/2024	Spot Bond			9.15000	102.06576	9.15000	102.04095			0.00	0	0
<b>Total TL25 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL25</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TL26	On	25/11/2024	Spot Bond					0.00000	101.80833			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	102.48844			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			11.53000	95.41566	11.53000	95.38643			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	101.49077			0.00	0	0
<b>Total TL29 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL29</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TL30	On	10/06/2024	Spot Bond					0.00000	100.51744			0.00	0	0
<b>Total TL30 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL30</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TL31	On	10/06/2026	Spot Bond					0.00000	100.52590			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	101.12343			0.00	0	0
<b>Total TL32 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL32</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TLC08	On	27/03/2020	Spot Bond					0.00000	99.96681			0.00	0	0
<b>Total TLC08 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TLC08</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TLC09	On	17/09/2020	Spot Bond					0.00000	100.35856			0.00	0	0
<b>Total TLC09 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TLC09</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TN20	On	17/09/2020	Spot Bond			8.14500	101.29431	8.14500	101.27257		26,064,000,000,000.00	3,200,000,000	10,747,866,600	
<b>Total TN20 SPOT</b>												<b>26,064,000,000,000.00</b>	<b>3,200,000,000</b>	<b>10,747,866,600</b>
<b>Total For TN20</b>												<b>26,064,000,000,000.00</b>	<b>3,200,000,000</b>	<b>10,747,866,600</b>
TN20/R	On	17/09/2020	Spot Bond			100.00000	71.14120	100.00000	71.00971			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TN20U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN20U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TN21U On 13/05/2021 Spot Bond			100.00000	48.94783	100.00000	48.83890				0.00	0	0
<b>Total TN21U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN21U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TN23 On 06/11/2023 Spot Bond			8.85000	110.08217	8.85000	110.05599			579,970,590,000.00		65,533,400	15,220,735,200
<b>Total TN23 SPOT</b>									<b>579,970,590,000.00</b>		<b>65,533,400</b>	<b>15,220,735,200</b>
<b>Total For TN23</b>									<b>579,970,590,000.00</b>		<b>65,533,400</b>	<b>15,220,735,200</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	19.55078	100.00000	19.50728				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			11.86000	91.69907	11.86000	91.67004			2,133,104,020,000.00		179,857,000	23,143,051,500
<b>Total TN25 SPOT</b>									<b>2,133,104,020,000.00</b>		<b>179,857,000</b>	<b>23,143,051,500</b>
<b>Total For TN25</b>									<b>2,133,104,020,000.00</b>		<b>179,857,000</b>	<b>23,143,051,500</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	11.42695	100.00000	11.40152				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			12.07000	87.69669	12.07000	87.66846				0.00	0	3,700,000,000
<b>Total TN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,700,000,000</b>
<b>Total For TN27</b>										<b>0.00</b>	<b>0</b>	<b>3,700,000,000</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	12.15591	100.00000	12.12887				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			13.27000	89.35206	13.27000	89.32071			23,886,000,000,000.00		1,800,000,000	5,800,000,000
<b>Total TN30 SPOT</b>									<b>23,886,000,000,000.00</b>		<b>1,800,000,000</b>	<b>5,800,000,000</b>
<b>Total For TN30</b>									<b>23,886,000,000,000.00</b>		<b>1,800,000,000</b>	<b>5,800,000,000</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	122.41858	8.00000	122.39235				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			14.29000	81.63289	14.29000	81.60211			14,290,000,000,000.00		1,000,000,000	5,480,000,000
<b>Total TN40 SPOT</b>									<b>14,290,000,000,000.00</b>		<b>1,000,000,000</b>	<b>5,480,000,000</b>
<b>Total For TN40</b>									<b>14,290,000,000,000.00</b>		<b>1,000,000,000</b>	<b>5,480,000,000</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	104.95379	10.75000	104.92377				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	104.14800	10.00000	104.12100			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>
TPDA08 On 30/11/2020 Spot Bond			8.37500	103.76340	8.37500	103.74001			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>
TRA2A3 On 14/12/2020 Spot Bond			8.34500	103.60292	8.34500	103.57978			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>
TRA2A6 On 14/12/2020 Spot Bond			8.14500	8.14500	8.14500	103.73809			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>
TRA2B1 On 14/12/2020 Spot Bond					0.00000	100.40257			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>
TRA2B2 On 14/12/2020 Spot Bond					0.00000	100.40852			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>
TRA2C1 On 14/12/2020 Spot Bond					0.00000	101.47978			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>
TRA2C2 On 14/12/2020 Spot Bond					0.00000	100.44297			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>
TRA2D1 On 14/12/2020 Spot Bond					0.00000	100.50449			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>
TRA2D2 On 14/12/2020 Spot Bond					0.00000	100.50449			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>
TRA3A2 On 14/11/2020 Spot Bond					0.00000	101.02957			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.05348				0.00	0	0
<b>Total TRA3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2022 Spot Bond			8.56000	104.36870	8.56000	104.34467				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	101.02417				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	101.04483				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	101.20901				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	101.18635				0.00	0	0
<b>Total TRA3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A: On 13/04/2020 Spot Bond					0.00000	101.59132				0.00	0	0
<b>Total TRA4A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.70720				0.00	0	0
<b>Total TRA4A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.76194				0.00	0	0
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A: On 13/04/2024 Spot Bond			8.85000	104.02507	8.85000	105.37823				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	101.59130				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	101.70720				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>

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	101.76194			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>
TRA4A8 On 13/04/2024 Spot Bond			8.62000	103.83666	8.62000	103.85401			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	101.96791			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>
TRA4B2 On 13/04/2024 Spot Bond					0.00000	101.96791			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>
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total TSE03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSE03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSG01 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>
TSG02 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>
TSG03 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSG04  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>
TSG05  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>
TSG06  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>
TSG07  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>
TSG08  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>
TSP23  On 09/04/2020 Spot Bond					0.00000	99.68301			0.00	0	0
<b>Total TSP230 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP230</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP23  On 07/05/2020 Spot Bond					0.00000	99.09028			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>
TSP23  On 09/07/2020 Spot Bond					0.00000	97.84332			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>
TSP23  On 13/08/2020 Spot Bond					0.00000	101.66280			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>
TSP23  On 09/04/2020 Spot Bond					0.00000	99.70144			0.00	0	0
<b>Total TSP237 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP237</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP23  On 08/10/2020 Spot Bond					0.00000	96.04755			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>
TSP23  On 14/05/2020 Spot Bond					0.00000	99.00245			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP240 On 12/11/2020 Spot Bond					0.00000	95.29459			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	98.57620			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	96.81076			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	93.51133			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	93.41552			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>
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.40197			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	101.66243			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	102.70260			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	101.65816			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>
TWC324 On 06/04/2020 Spot Bond					0.00000	101.55145			0.00	0	0
<b>Total TWC324 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC324</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC325 On 09/04/2020 Spot Bond					0.00000	101.49178			0.00	0	0
<b>Total TWC325 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC325</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC326 On 20/04/2020 Spot Bond					0.00000	101.25584			0.00	0	0
<b>Total TWC326 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC326</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

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	101.11678			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	101.07965			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	100.78832			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	100.57468			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	100.49564			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	100.39975			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>
UG21 On 02/03/2021 Spot Bond			8.32500	102.77981	8.32500	102.75703		26,640,000,000,000.00	3,200,000,000	800,000,000	
<b>Total UG21 SPOT</b>								<b>26,640,000,000,000.00</b>	<b>3,200,000,000</b>	<b>800,000,000</b>	
<b>Total For UG21</b>								<b>26,640,000,000,000.00</b>	<b>3,200,000,000</b>	<b>800,000,000</b>	
UG26 On 09/03/2026 Spot Bond			12.35000	96.21309	12.35000	96.18176		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>	
VCJA3U 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>	
VCJA4U 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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>
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.54521			0.00	0	0
<b>Total VKE07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE09 On 08/07/2020 Spot Bond					0.00000	101.97402			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	101.86898			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	101.55789			0.00	0	0
<b>Total VKE11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE12 On 03/05/2021 Spot Bond					0.00000	101.57285			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	101.16848			0.00	200,000,000	100,000,000
<b>Total VKE13 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For VKE13</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
VKE14 On 27/08/2023 Spot Bond					0.00000	100.92069			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	101.01558			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VKE16 On 14/02/2025 Spot Bond					0.00000	101.03717				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>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
VR863L On 06/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VR863U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR863U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VR864L On 20/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VR864U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR864U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

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>
WHL01 On 10/10/2020 Spot Bond					0.00000	102.01751			0.00	0	0
<b>Total WHL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total WHL01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WHL02 On 02/10/2021 Spot Bond					0.00000	100.21785			0.00	0	0
<b>Total WHL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total WHL02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WHL03 On 02/10/2023 Spot Bond					0.00000	100.90277			0.00	0	0
<b>Total WHL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total WHL03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total WHL04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			7.08500	103.23752	7.08500	103.21773			0.00	0	0
<b>Total WSP4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WSP5 On 28/05/2021 Spot Bond			7.37000	104.72407	7.37000	104.70325		35,376,000,000,000.00	4,800,000,000	1,200,000,000	
<b>Total WSP5 SPOT</b>								<b>15,376,000,000,000.00</b>	<b>4,800,000,000</b>	<b>1,200,000,000</b>	
<b>Total For WSP5</b>								<b>15,376,000,000,000.00</b>	<b>4,800,000,000</b>	<b>1,200,000,000</b>	
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	46.88048	100.00000	46.77616			0.00	0	0
<b>Total WSP5/R203 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP5/R203</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>									<b>1.61e+017</b>	<b>12,651,563,631,000</b>	<b>375,197,380,079</b>
<b>Total for SPOT :</b>									<b>1.61e+017</b>	<b>651,563,631,000</b>	<b>375,197,380,079</b>
<b>Total Futures</b>									<b>1.61e+017</b>	<b>651,563,647,815</b>	<b>375,198,416,480</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>	<b>426,139</b>
<b>Grand Total:</b>									<b>1.61e+017</b>	<b>651,563,647,815</b>	<b>375,198,842,619</b>