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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/05/2020

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 07/05/2020 Bond Future			12.08292	71.15738	12.10669	71.03718			0.00	0	0
ES33 On 06/08/2020 Bond Future			12.34074	71.99296	12.36491	71.87449			0.00	0	350
ES33 On 05/11/2020 Bond Future			12.59163	69.12401	12.61659	69.00523			0.00	0	0
ES33 On 04/02/2021 Bond Future			12.86498	69.99940	12.89102	69.87933			0.00	0	0
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>350</b>
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>	<b>350</b>
ES42 On 07/05/2020 Bond Future			12.47280	70.76874	12.50124	70.61140			0.00	0	0
ES42 On 06/08/2020 Bond Future			12.72132	71.59975	12.75049	71.44373			0.00	0	4,919
ES42 On 05/11/2020 Bond Future			12.96588	68.24490	12.99619	68.08808			0.00	0	0
ES42 On 04/02/2021 Bond Future			13.22344	69.10940	13.25515	68.95080			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			136.89578	136.89578	136.04987	136.04987			0.00	0	1,245
I2025 On 06/08/2020 Bond Future			137.03724	137.03724	136.18722	136.18722			0.00	0	2,896
I2025 On 05/11/2020 Bond Future			138.80159	138.80159	137.94290	137.94290			0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
I2025	On	04/02/2021			139.06830	139.06830	138.19886	138.19886				0.00	0	0
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,141</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>4,141</b>
I2029	On	07/05/2020			99.98399	99.98399	98.31202	98.31202				0.00	0	1,509
I2029	On	06/08/2020			101.18329	101.18329	99.49560	99.49560				0.00	0	2,817
I2029	On	05/11/2020			101.34872	101.34872	99.64091	99.64091				0.00	0	0
I2029	On	04/02/2021			102.65573	102.65573	100.92615	100.92615				0.00	0	0
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,326</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>4,326</b>
I2033	On	07/05/2020			98.41559	98.41559	96.09554	96.09554				0.00	0	2,449
I2033	On	06/08/2020			99.59609	99.59609	97.25242	97.25242				0.00	0	11,410
I2033	On	05/11/2020			99.66539	99.66539	97.29320	97.29320				0.00	0	0
I2033	On	04/02/2021			100.95074	100.95074	98.54819	98.54819				0.00	0	0
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>13,859</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>13,859</b>
I2038	On	07/05/2020			112.68522	112.68522	111.04428	111.04428				0.00	0	2,602
I2038	On	06/08/2020			112.34873	112.34873	110.69294	110.69294			41,569,030.10		370	11,276
I2038	On	05/11/2020			113.79545	113.79545	112.12012	112.12012				0.00	0	0
I2038	On	04/02/2021			113.54937	113.54937	111.85268	111.85268				0.00	0	0
<b>Total I2038 Future</b>												<b>41,569,030.10</b>	<b>370</b>	<b>13,878</b>
<b>Total For I2038</b>												<b>41,569,030.10</b>	<b>370</b>	<b>13,878</b>
I2046	On	07/05/2020			102.29180	102.29180	100.43307	100.43307				0.00	0	9,794
I2046	On	06/08/2020			103.51864	103.51864	101.64223	101.64223				0.00	0	15,281
I2046	On	05/11/2020			103.06471	103.06471	101.16560	101.16560				0.00	0	0
I2046	On	04/02/2021			104.39386	104.39386	102.47072	102.47072				0.00	0	0
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>25,075</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>25,075</b>
I2050	On	07/05/2020			104.71561	104.71561	103.63529	103.63529				0.00	0	10,560
I2050	On	06/08/2020			104.10168	104.10168	103.01310	103.01310				0.00	0	15,767
I2050	On	05/11/2020			105.44217	105.44217	104.34097	104.34097				0.00	0	0
I2050	On	04/02/2021			104.89155	104.89155	103.77651	103.77651				0.00	0	0
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>26,327</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>26,327</b>
R186	On	07/05/2020			7.93717	117.07060	7.94868	117.00757		5.15	665,078,078.60		5,681	22,314
R186	On	06/08/2020			8.11051	113.16053	8.12166	113.10201		9.38	1,239,560,445.62		10,954	83,803
R186	On	05/11/2020			8.26940	114.59094	8.28079	114.53362		8.89	0.00		0	0
R186	On	04/02/2021			8.44826	110.75562	8.46025	110.69790		8.87	0.00		0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R186 Future</b>											<b>1,904,638,524.22</b>	<b>16,635</b>	<b>106,117</b>
R186	On	07/05/2020	Bond Future	7.60	Call		0.00000	0.00000	0,000	4.94	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Put		0.00000	0.00000	0,000	5.35	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Call		1,795.29000	1.79529	1,858,320	5.35	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Call		5,212.77000	5.21277	5,275,800	5.99	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put		0.00000	0.00000	0,000	5.99	0.00	0	0
R186	On	07/05/2020	Bond Future	9.50	Call		8,099.61000	8.09961	8,162,640	6.05	0.00	0	1,120
R186	On	07/05/2020	Bond Future	8.50	Call		2,967.29000	2.96729	3,030,320	5.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Put		0.00000	0.00000	0,000	5.57	0.00	0	9,312
R186	On	07/05/2020	Bond Future	7.90	Call		79.04000	0.07904	48,420	5.10	0.00	0	0
R186	On	07/05/2020	Bond Future	7.90	Put		345.92000	0.34592	252,270	5.10	0.00	0	2,500
R186	On	07/05/2020	Bond Future	7.60	Put		1,929.43000	1.92943	1,866,400	4.94	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put		8.44000	0.00844	0,440	5.21	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call		676.41000	0.67641	725,900	5.20	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put		14.76000	0.01476	1,220	5.20	0.00	0	0
R186	On	07/05/2020	Bond Future	10.00	Put		0.00000	0.00000	0,000	6.05	0.00	0	0
R186	On	07/05/2020	Bond Future	10.00	Call		10,550.56000	10.55056	10,613,590	6.05	0.00	0	1,120
R186	On	07/05/2020	Bond Future	9.50	Put		0.00000	0.00000	0,000	6.05	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Call		727.18000	0.72718	779,730	5.20	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put		11.22000	0.01122	0,740	5.20	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call		778.69000	0.77869	833,720	5.21	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Call		2,940.63000	2.94063	2,911,980	9.63	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put		1,647.27000	1.64727	1,560,100	9.63	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call		2,971.22000	2.97122	2,944,470	9.64	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put		1,626.18000	1.62618	1,540,910	9.64	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call		2,909.98000	2.90998	2,879,660	9.62	0.00	0	0
R186	On	06/08/2020	Bond Future	8.00	Call		1,952.80000	1.95280	1,852,800	9.38	0.00	0	900
R186	On	06/08/2020	Bond Future	9.00	Put		687.30000	0.68730	693,890	10.28	0.00	0	0
R186	On	06/08/2020	Bond Future	9.00	Call		5,177.16000	5.17716	5,242,270	10.28	0.00	0	900
R186	On	06/08/2020	Bond Future	8.25	Call		2,585.66000	2.58566	2,534,830	9.52	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put		1,668.33000	1.66833	1,579,490	9.62	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Put		1,914.87000	1.91487	1,805,520	9.52	0.00	0	0
R186	On	06/08/2020	Bond Future	8.00	Put		2,593.44000	2.59344	2,434,920	9.38	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Put		4,372.24000	4.37224	4,080,090	8.73	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call		2,125.95000	2.12595	1,891,120	8.73	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call		4,117.53000	4.11753	3,975,010	9.13	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put		2,279.53000	2.27953	2,079,690	9.13	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Call		6,117.65000	6.11765	6,075,210	9.66	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put		1,327.25000	1.32725	1,227,490	9.66	0.00	0	3,500

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R186	On	05/11/2020	Bond Future	8.66	Call		4,147.39000	4.14739	4,006,570	9.14	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put		2,260.15000	2.26015	2,062,010	9.14	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call		4,088.09000	4.08809	3,943,560	9.12	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put		2,299.36000	2.29936	2,097,510	9.12	0.00	0	0
R186	On	05/11/2020	Bond Future	8.00	Put		3,874.20000	3.87420	3,597,060	8.79	0.00	0	0
R186	On	05/11/2020	Bond Future	8.00	Call		2,449.91000	2.44991	2,230,090	8.79	0.00	0	1,200
R186	On	05/11/2020	Bond Future	7.00	Put		7,583.41000	7.58341	7,319,320	8.59	0.00	0	0
R186	On	05/11/2020	Bond Future	7.00	Call		894.12000	0.89412	687,350	8.59	0.00	0	1,200
R186	On	05/11/2020	Bond Future	8.34	Put		2,955.25000	2.95525	2,712,740	8.93	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call		3,252.65000	3.25265	3,067,460	8.93	0.00	0	3,500
R186	On	04/02/2021	Bond Future	8.16	Call		3,073.26000	3.07326	2,706,560	8.72	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Put		4,530.52000	4.53052	4,106,100	8.72	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Call		3,093.95000	3.09395	2,728,650	8.73	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Put		4,502.28000	4.50228	4,079,260	8.73	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Call		3,052.66000	3.05266	2,684,580	8.72	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Put		4,558.87000	4.55887	4,133,070	8.72	0.00	0	0
<b>Total R186 Option</b>											<b>0.00</b>	<b>0</b>	<b>28,752</b>
<b>Total For R186</b>											<b>1,904,638,524.22</b>	<b>16,635</b>	<b>134,869</b>
R197	On	07/05/2020	Bond Future			310.38645	310.38645	310.18403	310.18403		4,345,410.30	14	2,500
R197	On	06/08/2020	Bond Future			306.34340	306.34340	306.15238	306.15238		2,144,403.80	7	2,549
R197	On	05/11/2020	Bond Future			310.28729	310.28729	310.09888	310.09888		0.00	0	0
R197	On	04/02/2021	Bond Future			306.34684	306.34684	306.15683	306.15683		0.00	0	0
<b>Total R197 Future</b>											<b>6,489,814.10</b>	<b>21</b>	<b>5,049</b>
<b>Total For R197</b>											<b>6,489,814.10</b>	<b>21</b>	<b>5,049</b>
R202	On	07/05/2020	Bond Future			222.83197	222.83197	219.39433	219.39433		0.00	0	5,456
R202	On	06/08/2020	Bond Future			221.37982	221.37982	217.91081	217.91081		0.00	0	7,724
R202	On	05/11/2020	Bond Future			224.22984	224.22984	220.71959	220.71959		0.00	0	0
R202	On	04/02/2021	Bond Future			222.90313	222.90313	219.34814	219.34814		0.00	0	0
<b>Total R202 Future</b>											<b>0.00</b>	<b>0</b>	<b>13,180</b>
<b>Total For R202</b>											<b>0.00</b>	<b>0</b>	<b>13,180</b>
R2023	On	07/05/2020	Bond Future			5.36629	107.65908	5.25465	107.95730	1.37	107,659.08	1	41,565
R2023	On	06/08/2020	Bond Future			5.43311	108.92330	5.30735	109.22985	3.00	0.00	0	27,356
R2023	On	05/11/2020	Bond Future			5.46713	106.38696	5.32582	106.69916	2.85	0.00	0	0
R2023	On	04/02/2021	Bond Future			5.52055	107.73404	5.36013	108.05049	2.51	0.00	0	0
<b>Total R2023 Future</b>											<b>107,659.08</b>	<b>1</b>	<b>68,921</b>
R2023	On	07/05/2020	Bond Future	6.90	Call		4,291.98000	4.29198	3,993,760	2.43	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Put		0.00000	0.00000	0,000	2.43	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Call		4,317.41000	4.31741	4,019,190	2.43	0.00	0	0

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R2023	On	07/05/2020	Bond Future	6.91	Put		0.00000	0.00000	0,000	2.43	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Call		4,266.56000	4.26656	3,968,340	2.43	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Put		0.00000	0.00000	0,000	2.43	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Call		4,675.28000	4.67528	4,365,960	3.85	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Put		15.75000	0.01575	12,980	3.85	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Call		4,697.91000	4.69791	4,388,620	3.85	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Put		15.31000	0.01531	12,570	3.85	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Call		4,652.66000	4.65266	4,343,300	3.85	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Put		16.21000	0.01621	13,400	3.85	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Call		4,650.20000	4.65020	4,328,980	3.45	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Put		57.78000	0.05778	48,760	3.45	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Call		4,670.06000	4.67006	4,348,910	3.45	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Put		56.72000	0.05672	47,770	3.45	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Call		4,630.37000	4.63037	4,309,070	3.45	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Put		58.86000	0.05886	49,760	3.45	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.33	Call		2,283.13000	2.28313	2,053,200	2.94	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.33	Put		388.61000	0.38861	475,130	2.94	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Call		2,299.15000	2.29915	2,067,010	2.94	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Put		385.33000	0.38533	469,640	2.94	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Call		2,267.44000	2.26744	2,039,430	2.94	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Put		392.23000	0.39223	480,670	2.94	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>107,659.08</b>	<b>1</b>	<b>68,921</b>
R2030	On	07/05/2020	Bond Future			9.75739	91.34223	9.77960	91.21491	8.57	7,307,378.40	80	38,033
R2030	On	06/08/2020	Bond Future			9.96147	88.40868	9.98393	88.28396	15.24	324,194,629.56	3,667	121,451
R2030	On	05/11/2020	Bond Future			10.14689	89.52711	10.17003	89.40229	14.53	0.00	0	0
R2030	On	04/02/2021	Bond Future			10.35231	86.65568	10.37644	86.52956	14.55	0.00	0	0
<b>Total R2030 Future</b>											<b>331,502,007.96</b>	<b>3,747</b>	<b>159,484</b>
R2030	On	07/05/2020	Bond Future	8.79	Call		0.00000	0.00000	0,000	7.98	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put		5,913.21000	5.91321	5,785,890	7.98	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call		0.00000	0.00000	0,000	7.98	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put		5,850.92000	5.85092	5,723,600	7.98	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call		0.00000	0.00000	0,000	7.98	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.45	Call		0.00000	0.00000	0,000	7.98	0.00	0	5,000
R2030	On	07/05/2020	Bond Future	9.19	Call		0.00000	0.00000	0,000	8.04	0.00	0	0
R2030	On	07/05/2020	Bond Future	9.19	Put		3,462.73000	3.46273	3,335,410	8.04	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put		5,975.55000	5.97555	5,848,230	7.98	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.90	Call		0.00000	0.00000	0,000	7.97	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.90	Put		5,230.93000	5.23093	5,103,610	7.97	0.00	0	5,820

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	07/05/2020	Bond Future	8.85	Put			5,540.26000	5.54026	5,412,940	7.98	0.00	0	5,820
R2030	On	07/05/2020	Bond Future	8.85	Call			0.00000	0.00000	0,000	7.98	0.00	0	5,000
R2030	On	07/05/2020	Bond Future	8.45	Put			8,063.27000	8.06327	7,935,950	7.98	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.87	Call			5,806.22000	5.80622	5,912,020	16.51	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.87	Put			1,066.37000	1.06637	1,047,450	16.51	0.00	0	650
R2030	On	06/08/2020	Bond Future	11.47	Call			8,310.19000	8.31019	8,358,750	16.74	0.00	0	0
R2030	On	06/08/2020	Bond Future	11.47	Put			551.71000	0.55171	475,550	16.74	0.00	0	650
R2030	On	06/08/2020	Bond Future	11.25	Call			7,366.25000	7.36625	7,445,170	16.74	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put			6,154.64000	6.15464	5,894,710	14.62	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.42	Call			1,526.74000	1.52674	1,397,600	14.76	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Call			1,019.43000	1.01943	883,590	14.62	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Put			6,108.44000	6.10844	5,847,880	14.62	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			1,033.11000	1.03311	896,650	14.62	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Put			6,062.42000	6.06242	5,801,240	14.62	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			1,005.88000	1.00588	870,670	14.62	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.50	Call			418.87000	0.41887	329,470	14.62	0.00	0	323
R2030	On	06/08/2020	Bond Future	8.36	Put			9,980.31000	9.98031	9,777,840	14.62	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.36	Call			331.45000	0.33145	253,700	14.62	0.00	0	800
R2030	On	06/08/2020	Bond Future	8.86	Put			7,266.66000	7.26666	7,022,710	14.62	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.86	Call			729.74000	0.72974	610,510	14.62	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Put			4,729.94000	4.72994	4,476,080	14.76	0.00	0	800
R2030	On	06/08/2020	Bond Future	10.05	Call			2,975.86000	2.97586	2,951,840	15.29	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.75	Put			3,520.11000	3.52011	3,316,650	15.05	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.75	Call			2,209.59000	2.20959	2,130,850	15.05	0.00	0	450
R2030	On	06/08/2020	Bond Future	9.20	Put			5,656.64000	5.65664	5,390,820	14.63	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.20	Call			1,162.38000	1.16238	1,021,280	14.63	0.00	0	323
R2030	On	06/08/2020	Bond Future	8.50	Put			9,183.14000	9.18314	8,969,020	14.62	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.00	Call			2,833.82000	2.83382	2,802,940	15.24	0.00	0	470
R2030	On	06/08/2020	Bond Future	9.05	Put			6,341.27000	6.34127	6,083,680	14.62	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.05	Call			953.01000	0.95301	820,140	14.62	0.00	0	450
R2030	On	06/08/2020	Bond Future	10.75	Put			1,222.25000	1.22225	1,188,270	16.30	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.75	Call			5,340.30000	5.34030	5,431,040	16.30	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Put			2,610.31000	2.61031	2,461,570	15.29	0.00	0	0
R2030	On	06/08/2020	Bond Future	11.25	Put			697.39000	0.69739	651,590	16.74	0.00	0	5,000
R2030	On	06/08/2020	Bond Future	10.21	Put			2,212.63000	2.21263	2,086,270	15.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.21	Call			3,455.16000	3.45516	3,453,520	15.46	0.00	0	650
R2030	On	06/08/2020	Bond Future	10.70	Put			1,294.91000	1.29491	1,252,640	16.22	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Call			5,152.07000	5.15207	5,234,520	16.22	0.00	0	470
R2030	On	06/08/2020	Bond Future	10.00	Put			2,744.72000	2.74472	2,589,120	15.24	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Call			3,113.70000	3.11370	2,907,530	14.27	0.00	0	0

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	9.86	Put			4,805.67000	4.80567	4,474,680	14.27	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	9.61	Call			2,578.89000	2.57889	2,331,470	14.10	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Put			5,666.66000	5.66666	5,294,420	14.10	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.36	Put			11,324.44000	11.32444	11,009,120	13.92	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Put			6,540.33000	6.54033	6,146,380	13.97	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			3,362.72000	3.36272	3,107,700	14.63	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	9.39	Call			2,160.87000	2.16087	1,892,200	13.98	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			6,500.72000	6.50072	6,107,230	13.98	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			2,178.81000	2.17881	1,910,620	13.98	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			6,461.26000	6.46126	6,068,250	13.98	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Call			2,143.03000	2.14303	1,873,900	13.97	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			4,186.47000	4.18647	3,890,190	14.40	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			10,429.16000	10.42916	10,095,200	13.92	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			972.33000	0.97233	763,190	13.92	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	9.03	Put			8,018.41000	8.01841	7,635,960	13.92	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			1,580.45000	1.58045	1,322,820	13.92	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	10.37	Call			4,431.67000	4.43167	4,301,470	14.63	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			3,129.93000	3.12993	2,886,730	14.72	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			11,432.17000	11.43217	11,119,070	13.92	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.34	Call			795.17000	0.79517	606,890	13.92	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			7,973.73000	7.97373	7,590,460	13.92	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			1,594.89000	1.59489	1,336,440	13.92	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	10.06	Call			3,590.86000	3.59086	3,419,400	14.40	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.85	Call			1,336.31000	1.33631	1,094,590	13.92	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.73	Put			9,424.02000	9.42402	9,069,170	13.92	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			1,189.66000	1.18966	959,630	13.92	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			7,152.03000	7.15203	6,754,780	13.92	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.23	Call			1,887.32000	1.88732	1,614,890	13.92	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	10.47	Call			4,726.97000	4.72697	4,608,590	14.72	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.36	Call			812.54000	0.81254	622,040	13.92	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.86	Put			8,799.58000	8.79958	8,432,100	13.92	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.86	Call			1,349.10000	1.34910	1,106,440	13.92	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.10	Put			12,762.89000	12.76289	12,476,510	13.92	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.10	Call			608.41000	0.60841	446,850	13.92	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.85	Put			8,846.79000	8.84679	8,480,250	13.92	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.37	Put			12,627.18000	12.62718	12,138,040	13.90	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.37	Call			1,264.53000	1.26453	901,510	13.90	0.00	0	1,000
R2030	On	04/02/2021	Bond Future	9.12	Put			9,115.30000	9.11530	8,527,060	13.90	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.12	Call			2,215.09000	2.21509	1,752,970	13.90	0.00	0	1,000
R2030	On	04/02/2021	Bond Future	8.36	Put			12,678.35000	12.67835	12,190,720	13.90	0.00	0	0

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	04/02/2021	Bond Future	9.16	Put		8,946.53000	8.94653	8,354,140	13.90	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Call		2,292.46000	2.29246	1,825,170	13.90	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Put		8,904.64000	8.90464	8,311,230	13.90	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Call		2,261.29000	2.26129	1,796,040	13.90	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Put		8,988.54000	8.98854	8,397,170	13.90	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.36	Call		1,254.36000	1.25436	892,850	13.90	0.00	0	800
R2030	On	04/02/2021	Bond Future	8.86	Put		10,258.65000	10.25865	9,700,690	13.90	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.86	Call		1,841.87000	1.84187	1,410,030	13.90	0.00	0	800
R2030	On	04/02/2021	Bond Future	10.20	Call		4,303.36000	4.30336	3,925,090	14.35	0.00	0	0
R2030	On	04/02/2021	Bond Future	10.20	Put		5,231.17000	5.23117	4,726,780	14.35	0.00	0	1,800
R2030	On	04/02/2021	Bond Future	9.16	Call		2,276.84000	2.27684	1,810,570	13.90	0.00	0	0
<b>Total R2030 Option</b>											<b>0.00</b>	<b>0</b>	<b>150,197</b>
<b>Total For R2030</b>											<b>331,502,007.96</b>	<b>3,747</b>	<b>309,681</b>
R2032	On	07/05/2020	Bond Future			10.38236	86.55750	10.40949	86.39348	10.27	0.00	0	43,476
R2032	On	06/08/2020	Bond Future			10.58680	87.57389	10.61439	87.41186	16.78	177,687,422.81	2,029	97,283
R2032	On	05/11/2020	Bond Future			10.78153	84.53220	10.81001	84.36952	16.94	0.00	0	0
R2032	On	04/02/2021	Bond Future			10.99148	85.60273	11.02112	85.43826	16.19	0.00	0	0
<b>Total R2032 Future</b>											<b>177,687,422.81</b>	<b>2,029</b>	<b>140,759</b>
R2032	On	07/05/2020	Bond Future	9.30	Put		7,079.03000	7.07903	6,915,010	9.45	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.30	Call		0.00000	0.00000	0,000	9.45	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.00	Put		9,130.87000	9.13087	8,966,850	9.45	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.00	Call		0.00000	0.00000	0,000	9.45	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.50	Put		5,744.81000	5.74481	5,580,790	9.45	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.50	Call		0.00000	0.00000	0,000	9.45	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.20	Put		7,756.16000	7.75616	7,592,140	9.45	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.20	Call		0.00000	0.00000	0,000	9.45	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.17	Call		0.00000	0.00000	0,000	9.45	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	9.17	Put		7,960.63000	7.96063	7,796,610	9.45	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.54	Call		0.00000	0.00000	0,000	9.45	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.54	Put		5,481.14000	5.48114	5,317,120	9.45	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	8.82	Put		10,391.83000	10.39183	10,227,810	9.45	0.00	0	0
R2032	On	07/05/2020	Bond Future	8.82	Call		0.00000	0.00000	0,000	9.45	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	9.18	Call		0.00000	0.00000	0,000	9.45	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put		7,892.40000	7.89240	7,728,380	9.45	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call		0.00000	0.00000	0,000	9.45	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put		7,824.25000	7.82425	7,660,230	9.45	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Put		7,840.09000	7.84009	7,586,150	15.83	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Call		720.78000	0.72078	629,990	15.83	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Put		7,949.59000	7.94959	7,696,770	15.83	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	06/08/2020	Bond Future	8.79	Call			239.57000	0.23957	189,730	15.83	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.29	Put			8,851.89000	8.85189	8,608,650	15.83	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.29	Call			564.16000	0.56416	482,950	15.83	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.46	Call			731.57000	0.73157	640,220	15.83	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Put			7,894.75000	7.89475	7,641,370	15.83	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Call			742.48000	0.74248	650,570	15.83	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.91	Call			1,355.47000	1.35547	1,288,170	16.11	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.91	Put			5,630.46000	5.63046	5,401,130	16.11	0.00	0	800
R2032	On	06/08/2020	Bond Future	8.79	Put			11,945.65000	11.94565	11,733,780	15.83	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Put			11,507.00000	11.50700	11,186,020	16.07	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Call			980.40000	0.98040	822,100	16.07	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Call			817.02000	0.81702	672,420	16.07	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.44	Put			9,713.48000	9.71348	9,368,310	16.07	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Call			1,366.54000	1.36654	1,184,050	16.07	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	11.08	Call			4,979.04000	4.97904	4,985,750	17.31	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Put			8,135.18000	8.13518	7,773,210	16.08	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call			1,853.09000	1.85309	1,654,780	16.08	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Put			8,088.49000	8.08849	7,727,500	16.08	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call			1,820.57000	1.82057	1,620,320	16.07	0.00	0	0
R2032	On	05/11/2020	Bond Future	10.99	Put			3,679.61000	3.67961	3,508,000	17.18	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Put			12,493.87000	12.49387	12,186,590	16.07	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Put			8,854.85000	8.85485	8,499,200	16.07	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Call			1,604.03000	1.60403	1,411,060	16.07	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	10.99	Call			4,697.64000	4.69764	4,688,710	17.18	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			8,182.04000	8.18204	7,819,110	16.07	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			3,458.42000	3.45842	3,302,450	17.31	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			1,836.78000	1.83678	1,637,490	16.08	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Call			2,170.66000	2.17066	1,764,160	15.40	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Put			10,464.89000	10.46489	9,893,920	15.40	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Call			2,186.06000	2.18606	1,778,580	15.40	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Put			10,417.15000	10.41715	9,845,200	15.40	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Put			14,889.52000	14.88952	14,420,650	15.40	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Call			1,140.32000	1.14032	835,920	15.40	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.29	Put			12,115.43000	12.11543	11,580,910	15.40	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.29	Call			1,703.62000	1.70362	1,333,570	15.40	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.61	Call			2,155.33000	2.15533	1,749,830	15.40	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.61	Put			10,512.76000	10.51276	9,942,790	15.40	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Call			4,582.61000	4.58261	4,305,710	16.05	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Put			5,707.53000	5.70753	5,266,160	16.05	0.00	0	800

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>	<b>55,800</b>
<b>Total For R2032</b>												<b>177,687,422.81</b>	<b>2,029</b>	<b>196,559</b>
R2035	On	07/05/2020	Bond Future			11.01741	86.27722	11.03468	86.16720		11.64	0.00	0	49,404
R2035	On	06/08/2020	Bond Future			11.22782	87.29032	11.24518	87.18290		18.20	174,842,510.96	2,003	132,102
R2035	On	05/11/2020	Bond Future			11.43063	83.91289	11.44846	83.80554		18.61	0.00	0	0
R2035	On	04/02/2021	Bond Future			11.65276	84.97549	11.67132	84.86701		17.77	0.00	0	0
<b>Total R2035 Future</b>												<b>174,842,510.96</b>	<b>2,003</b>	<b>181,506</b>
R2035	On	07/05/2020	Bond Future	9.55	Call			0.00000	0.00000	0,000	10.58	0.00	0	7,500
R2035	On	07/05/2020	Bond Future	9.85	Put			8,069.11000	8.06911	7,959,090	10.58	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.85	Call			0.00000	0.00000	0,000	10.58	0.00	0	7,500
R2035	On	07/05/2020	Bond Future	9.78	Put			8,580.91000	8.58091	8,470,890	10.58	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Call			0.00000	0.00000	0,000	10.58	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	10.57	Call			0.00000	0.00000	0,000	10.92	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Put			3,036.25000	3.03625	2,926,230	10.92	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.11	Put			13,694.69000	13.69469	13,584,670	10.58	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			10,897.74000	10.89774	10,787,720	10.58	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.55	Put			10,291.89000	10.29189	10,181,870	10.58	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Put			8,801.52000	8.80152	8,691,500	10.58	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			0.00000	0.00000	0,000	10.58	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	10.75	Call			0.88000	0.00088	0,050	11.27	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			1,842.05000	1.84205	1,731,200	11.27	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.78	Call			0.00000	0.00000	0,000	10.58	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.18	Put			13,141.64000	13.14164	13,031,620	10.58	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Call			0.00000	0.00000	0,000	10.58	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			10,821.70000	10.82170	10,711,680	10.58	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			0.00000	0.00000	0,000	10.58	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			10,745.75000	10.74575	10,635,730	10.58	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Call			0.00000	0.00000	0,000	10.58	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Call			0.00000	0.00000	0,000	10.58	0.00	0	5,000
R2035	On	06/08/2020	Bond Future	9.92	Call			569.05000	0.56905	507,490	16.88	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			9,398.54000	9.39854	9,229,560	16.88	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			578.34000	0.57834	516,290	16.88	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			9,336.14000	9.33614	9,166,670	16.88	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Call			559.88000	0.55988	498,820	16.88	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			9,461.13000	9.46113	9,292,650	16.88	0.00	0	0
R2035	On	06/08/2020	Bond Future	10.45	Call			1,242.58000	1.24258	1,180,070	17.02	0.00	0	0
R2035	On	06/08/2020	Bond Future	10.45	Put			6,382.47000	6.38247	6,212,540	17.02	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.00	Put			15,885.00000	15.88500	15,757,280	16.88	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			98.31000	0.09831	78,010	16.88	0.00	0	24,761

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	8.75	Put			17,863.04000	17.86304	17,742,430	16.88	0.00	0	0
R2035	On	06/08/2020	Bond Future	8.75	Call			55.28000	0.05528	42,090	16.88	0.00	0	3,000
R2035	On	06/08/2020	Bond Future	9.09	Put			15,192.90000	15.19290	15,062,100	16.88	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.09	Call			119.64000	0.11964	96,260	16.88	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.67	Put			11,020.65000	11.02065	10,864,240	16.88	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.67	Call			372.39000	0.37239	323,400	16.88	0.00	0	500
R2035	On	05/11/2020	Bond Future	10.34	Call			1,864.42000	1.86442	1,689,400	17.48	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			8,954.63000	8.95463	8,672,260	17.48	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Call			1,831.12000	1.83112	1,657,060	17.48	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Put			9,057.41000	9.05741	8,776,000	17.48	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			1,847.72000	1.84772	1,673,180	17.48	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Put			9,005.93000	9.00593	8,724,040	17.48	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Put			12,270.40000	12.27040	11,815,220	16.83	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Put			11,837.13000	11.83713	11,373,870	16.83	0.00	0	650
R2035	On	04/02/2021	Bond Future	11.14	Call			4,050.02000	4.05002	3,742,770	17.20	0.00	0	0
R2035	On	04/02/2021	Bond Future	11.14	Put			7,242.95000	7.24295	6,827,220	17.20	0.00	0	650
R2035	On	04/02/2021	Bond Future	10.05	Call			1,974.99000	1.97499	1,629,330	16.83	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.05	Put			12,325.25000	12.32525	11,871,110	16.83	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Call			1,989.77000	1.98977	1,643,070	16.83	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Call			1,960.28000	1.96028	1,615,660	16.83	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Put			12,380.25000	12.38025	11,927,150	16.83	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Call			2,110.80000	2.11080	1,756,020	16.83	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>174,842,510.96</b>	<b>2,003</b>	<b>252,657</b>
R2037	On	07/05/2020	Bond Future			11.22746	81.97139	11.24488	81.86213		12.25	0.00	0	44,180
R2037	On	06/08/2020	Bond Future			11.44127	78.67742	11.45882	78.57056		20.45	0.00	0	87,884
R2037	On	05/11/2020	Bond Future			11.63683	79.67300	11.65484	79.56618		19.79	0.00	0	0
R2037	On	04/02/2021	Bond Future			11.85048	76.42663	11.86922	76.31864		19.94	0.00	0	0
<b>Total R2037 Future</b>												<b>0.00</b>	<b>0</b>	<b>132,064</b>
R2037	On	07/05/2020	Bond Future	9.60	Call			0.00000	0.00000	0,000	11.17	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			11,426.02000	11.42602	11,316,760	11.17	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Call			0.00000	0.00000	0,000	11.17	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			11,349.23000	11.34923	11,239,970	11.17	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Call			0.00000	0.00000	0,000	11.17	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			11,502.90000	11.50290	11,393,640	11.17	0.00	0	0
R2037	On	07/05/2020	Bond Future	10.00	Put			8,428.65000	8.42865	8,319,390	11.17	0.00	0	0
R2037	On	07/05/2020	Bond Future	10.00	Call			0.00000	0.00000	0,000	11.17	0.00	0	7,500
R2037	On	07/05/2020	Bond Future	9.70	Put			10,662.48000	10.66248	10,553,220	11.17	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.70	Call			0.00000	0.00000	0,000	11.17	0.00	0	7,500

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	06/08/2020	Bond Future	9.87	Call			388.18000	0.38818	353,660	19.07	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Put			11,048.66000	11.04866	10,907,280	19.07	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Call			394.94000	0.39494	360,100	19.07	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Put			10,981.60000	10.98160	10,839,900	19.07	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Call			381.52000	0.38152	347,320	19.07	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Put			11,115.90000	11.11590	10,974,840	19.07	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Call			1,342.40000	1.34240	1,223,170	18.64	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Put			10,899.17000	10.89917	10,673,120	18.64	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Call			1,355.64000	1.35564	1,235,950	18.64	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Put			10,841.70000	10.84170	10,615,190	18.64	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Call			1,329.25000	1.32925	1,210,470	18.64	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Put			10,956.82000	10.95682	10,731,220	18.64	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.48	Put			11,073.82000	11.07382	10,629,010	18.90	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.48	Call			2,384.30000	2.38430	2,047,480	18.90	0.00	0	240
R2037	On	04/02/2021	Bond Future	13.73	Call			11,778.81000	11.77881	11,552,290	21.56	0.00	0	0
R2037	On	04/02/2021	Bond Future	13.73	Put			2,139.06000	2.13906	1,804,550	21.56	0.00	0	300
R2037	On	04/02/2021	Bond Future	11.97	Put			5,289.77000	5.28977	4,966,550	20.19	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.85	Put			9,280.83000	9.28083	8,838,110	19.00	0.00	0	72
R2037	On	04/02/2021	Bond Future	10.28	Call			2,068.96000	2.06896	1,748,590	18.90	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.28	Put			12,132.35000	12.13235	11,703,990	18.90	0.00	0	0
R2037	On	04/02/2021	Bond Future	11.90	Put			5,480.89000	5.48089	5,154,140	20.11	0.00	0	240
R2037	On	04/02/2021	Bond Future	10.29	Call			2,084.02000	2.08402	1,762,770	18.90	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.29	Put			12,077.93000	12.07793	11,648,690	18.90	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.27	Call			2,053.98000	2.05398	1,734,490	18.90	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.27	Put			12,186.94000	12.18694	11,759,460	18.90	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.85	Call			3,047.57000	3.04757	2,712,840	19.00	0.00	0	0
R2037	On	04/02/2021	Bond Future	11.97	Call			5,866.48000	5.86648	5,651,250	20.19	0.00	0	300
R2037	On	04/02/2021	Bond Future	10.35	Call			2,175.92000	2.17592	1,849,530	18.90	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.35	Put			11,754.68000	11.75468	11,320,300	18.90	0.00	0	72
R2037	On	04/02/2021	Bond Future	9.65	Put			15,879.95000	15.87995	15,515,580	18.90	0.00	0	0
R2037	On	04/02/2021	Bond Future	9.65	Call			1,264.75000	1.26475	1,008,370	18.90	0.00	0	72
R2037	On	04/02/2021	Bond Future	11.90	Call			5,657.74000	5.65774	5,438,980	20.11	0.00	0	0
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	<b>16,296</b>
<b>Total For R2037</b>												<b>0.00</b>	<b>0</b>	<b>148,360</b>
R2040	On	07/05/2020	Bond Future			11.38245	83.91923	11.40482	83.77166		12.91	0.00	0	31,502
R2040	On	06/08/2020	Bond Future			11.59529	80.39776	11.61804	80.25221		20.67	0.00	0	52,662
R2040	On	05/11/2020	Bond Future			11.78999	81.41524	11.81345	81.26915		20.16	0.00	0	0
R2040	On	04/02/2021	Bond Future			12.00263	77.94059	12.02706	77.79292		20.33	0.00	0	0
<b>Total R2040 Future</b>												<b>0.00</b>	<b>0</b>	<b>84,164</b>

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 07/05/2020 Bond Future	9.74	Call			0.00000	0.00000	0,000	11.64	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.74	Put			12,291.05000	12.29105	12,143,480	11.64	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.75	Call			0.00000	0.00000	0,000	11.64	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.75	Put			12,208.57000	12.20857	12,061,000	11.64	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.73	Call			0.00000	0.00000	0,000	11.64	0.00	0	0
R2040 On 07/05/2020 Bond Future	10.15	Call			0.00000	0.00000	0,000	11.64	0.00	0	7,500
R2040 On 07/05/2020 Bond Future	10.00	Put			10,183.08000	10.18308	10,035,510	11.64	0.00	0	0
R2040 On 07/05/2020 Bond Future	10.00	Call			0.00000	0.00000	0,000	11.64	0.00	0	2,640
R2040 On 07/05/2020 Bond Future	9.50	Put			14,305.49000	14.30549	14,157,920	11.64	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.50	Call			0.00000	0.00000	0,000	11.64	0.00	0	2,640
R2040 On 07/05/2020 Bond Future	11.10	Call			0.65000	0.00065	0,030	12.13	0.00	0	450
R2040 On 07/05/2020 Bond Future	12.70	Put			0.00000	0.00000	0,000	15.17	0.00	0	0
R2040 On 07/05/2020 Bond Future	12.70	Call			7,848.00000	7.84800	7,995,570	15.17	0.00	0	325
R2040 On 07/05/2020 Bond Future	9.85	Put			11,389.97000	11.38997	11,242,400	11.64	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.85	Call			0.00000	0.00000	0,000	11.64	0.00	0	7,500
R2040 On 07/05/2020 Bond Future	10.15	Put			9,000.88000	9.00088	8,853,310	11.64	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.73	Put			12,373.65000	12.37365	12,226,080	11.64	0.00	0	0
R2040 On 07/05/2020 Bond Future	12.20	Put			0.00000	0.00000	0,000	14.53	0.00	0	0
R2040 On 07/05/2020 Bond Future	12.20	Call			4,973.49000	4.97349	5,121,060	14.53	0.00	0	325
R2040 On 07/05/2020 Bond Future	11.80	Put			0.16000	0.00016	0,000	13.50	0.00	0	0
R2040 On 07/05/2020 Bond Future	11.80	Call			2,536.52000	2.53652	2,683,930	13.50	0.00	0	450
R2040 On 07/05/2020 Bond Future	11.10	Put			2,049.65000	2.04965	1,901,460	12.13	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.85	Call			1,299.06000	1.29906	1,317,220	19.43	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.85	Put			6,462.35000	6.46235	6,334,960	19.43	0.00	0	12,538
R2040 On 06/08/2020 Bond Future	11.26	Call			2,202.86000	2.20286	2,329,740	20.31	0.00	0	0
R2040 On 06/08/2020 Bond Future	11.26	Put			4,544.75000	4.54475	4,526,080	20.31	0.00	0	517
R2040 On 06/08/2020 Bond Future	10.79	Call			1,197.08000	1.19708	1,195,330	19.29	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.79	Put			6,786.33000	6.78633	6,639,030	19.29	0.00	0	800
R2040 On 06/08/2020 Bond Future	9.57	Put			15,184.25000	15.18425	15,020,490	18.93	0.00	0	0
R2040 On 06/08/2020 Bond Future	9.57	Call			140.25000	0.14025	122,040	18.93	0.00	0	800
R2040 On 06/08/2020 Bond Future	10.07	Put			11,358.58000	11.35858	11,180,010	18.93	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.07	Call			380.28000	0.38028	347,260	18.93	0.00	0	800
R2040 On 06/08/2020 Bond Future	10.03	Call			353.39000	0.35339	321,610	18.93	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.03	Put			11,646.79000	11.64679	11,469,460	18.93	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.04	Call			359.96000	0.35996	327,870	18.93	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.04	Put			11,574.42000	11.57442	11,396,780	18.93	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.02	Call			346.91000	0.34691	315,440	18.93	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.02	Put			11,719.35000	11.71935	11,542,330	18.93	0.00	0	0
R2040 On 05/11/2020 Bond Future	10.23	Put			12,140.19000	12.14019	11,880,030	18.81	0.00	0	0
R2040 On 05/11/2020 Bond Future	10.23	Call			1,199.48000	1.19948	1,085,410	18.81	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	05/11/2020	Bond Future	11.70	Call			4,326.96000	4.32696	4,358,440	20.10	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put			5,037.53000	5.03753	4,922,920	20.10	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.00	Put			13,664.49000	13.66449	13,416,390	18.81	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			933.85000	0.93385	831,840	18.81	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.50	Call			3,719.92000	3.71992	3,754,440	19.87	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			5,708.87000	5.70887	5,597,300	19.87	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.73	Put			15,585.46000	15.58546	15,352,600	18.81	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Call			681.07000	0.68107	594,300	18.81	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put			17,330.78000	17.33078	17,111,080	18.81	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call			510.42000	0.51042	436,810	18.81	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.31	Call			1,303.58000	1.30358	1,185,660	18.81	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			11,634.62000	11.63462	11,370,610	18.81	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Call			1,317.03000	1.31703	1,198,650	18.81	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			11,572.32000	11.57232	11,307,850	18.81	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			1,290.23000	1.29023	1,172,780	18.81	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			11,697.12000	11.69712	11,433,580	18.81	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.57	Call			4,390.70000	4.39070	4,195,110	19.86	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.57	Put			7,231.44000	7.23144	6,888,180	19.86	0.00	0	500
R2040	On	04/02/2021	Bond Future	11.74	Call			4,871.09000	4.87109	4,682,310	20.06	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.74	Put			6,635.72000	6.63572	6,299,270	20.06	0.00	0	800
R2040	On	04/02/2021	Bond Future	9.49	Put			19,084.64000	19.08464	18,729,580	19.19	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.49	Call			933.10000	0.93310	725,710	19.19	0.00	0	500
R2040	On	04/02/2021	Bond Future	10.24	Put			13,923.29000	13.92329	13,487,750	19.19	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.24	Call			1,786.74000	1.78674	1,498,870	19.19	0.00	0	500
R2040	On	04/02/2021	Bond Future	9.57	Put			18,486.19000	18.48619	18,122,090	19.19	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.57	Call			1,005.74000	1.00574	789,310	19.19	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.07	Put			15,004.91000	15.00491	14,586,250	19.19	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.07	Call			1,557.77000	1.55777	1,286,780	19.19	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.40	Call			2,022.55000	2.02255	1,720,030	19.19	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.40	Put			12,952.54000	12.95254	12,502,350	19.19	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Call			2,037.96000	2.03796	1,734,560	19.19	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Put			12,893.39000	12.89339	12,442,320	19.19	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Call			2,053.44000	2.05344	1,749,180	19.19	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Put			12,834.41000	12.83441	12,382,480	19.19	0.00	0	0
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>53,185</b>
<b>Total For R2040</b>												<b>0.00</b>	<b>0</b>	<b>137,349</b>
R2044	On	07/05/2020	Bond Future			11.45238	80.50650	11.47957	80.32806		13.46	0.00	0	25,469
R2044	On	06/08/2020	Bond Future			11.65955	77.07015	11.68736	76.89325		21.65	0.00	0	84,657
R2044	On	05/11/2020	Bond Future			11.84898	78.04552	11.87772	77.86769		21.08	0.00	0	0

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			12.05572	74.65336	12.08569	74.47345		21.26	0.00	0	0
<b>Total R2044 Future</b>												<b>0.00</b>	<b>0</b>	<b>110,126</b>
R2044	On	07/05/2020	Bond Future	9.91	Put			11,572.77000	11.57277	11,394,330	12.15	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.91	Call			0.00000	0.00000	0,000	12.15	0.00	0	556
R2044	On	07/05/2020	Bond Future	11.02	Call			0.00000	0.00000	0,000	12.46	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Put			3,113.38000	3.11338	2,934,940	12.46	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.98	Put			10,996.23000	10.99623	10,817,790	12.15	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.98	Call			0.00000	0.00000	0,000	12.15	0.00	0	100
R2044	On	07/05/2020	Bond Future	11.09	Call			0.04000	0.00004	0,000	12.63	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.09	Put			2,625.55000	2.62555	2,447,070	12.63	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.26	Put			17,235.29000	17.23529	17,056,850	12.15	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.26	Call			0.00000	0.00000	0,000	12.15	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.97	Put			11,078.22000	11.07822	10,899,780	12.15	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.97	Call			0.00000	0.00000	0,000	12.15	0.00	0	129
R2044	On	07/05/2020	Bond Future	10.81	Call			0.00000	0.00000	0,000	12.20	0.00	0	0
R2044	On	07/05/2020	Bond Future	10.81	Put			4,607.66000	4.60766	4,429,220	12.20	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.33	Put			16,597.55000	16.59755	16,419,110	12.15	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.33	Call			0.00000	0.00000	0,000	12.15	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.81	Call			0.00000	0.00000	0,000	12.15	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Put			12,407.23000	12.40723	12,228,790	12.15	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Call			0.00000	0.00000	0,000	12.15	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Put			12,575.66000	12.57566	12,397,220	12.15	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.45	Put			15,520.43000	15.52043	15,341,990	12.15	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.45	Call			0.00000	0.00000	0,000	12.15	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.80	Call			0.00000	0.00000	0,000	12.15	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.80	Put			12,491.38000	12.49138	12,312,940	12.15	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Put			17,705.02000	17.70502	17,517,620	19.88	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Call			74.45000	0.07445	63,950	19.88	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.98	Put			12,601.29000	12.60129	12,399,910	19.88	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.98	Call			286.59000	0.28659	262,110	19.88	0.00	0	602
R2044	On	06/08/2020	Bond Future	11.09	Call			1,654.07000	1.65407	1,673,620	20.36	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Put			13,530.37000	13.53037	13,331,990	19.88	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Put			6,417.28000	6.41728	6,228,300	20.07	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.87	Call			230.57000	0.23057	208,850	19.88	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.87	Put			13,451.81000	13.45181	13,253,190	19.88	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Call			235.26000	0.23526	213,290	19.88	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			13,373.46000	13.37346	13,174,590	19.88	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			225.96000	0.22596	204,480	19.88	0.00	0	0
R2044	On	06/08/2020	Bond Future	11.09	Put			5,614.79000	5.61479	5,457,440	20.36	0.00	0	602

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	9.01	Put			20,895.58000	20.89558	20,713,270	19.88	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call			30.23000	0.03023	24,820	19.88	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			15,143.34000	15.14334	14,949,770	19.88	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call			148.42000	0.14842	131,750	19.88	0.00	0	140
R2044	On	06/08/2020	Bond Future	10.93	Call			1,335.81000	1.33581	1,323,730	20.07	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Call			2,477.35000	2.47735	2,376,030	19.78	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Put			7,834.28000	7.83428	7,555,130	19.78	0.00	0	525
R2044	On	05/11/2020	Bond Future	10.04	Put			13,911.50000	13.91150	13,643,860	19.69	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.04	Call			908.13000	0.90813	818,320	19.69	0.00	0	525
R2044	On	05/11/2020	Bond Future	9.34	Put			19,347.11000	19.34711	19,114,210	19.69	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			11,893.77000	11.89377	11,613,110	19.69	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			6,415.06000	6.41506	6,206,610	20.25	0.00	0	568
R2044	On	05/11/2020	Bond Future	10.35	Call			1,274.44000	1.27444	1,171,220	19.69	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			11,829.81000	11.82981	11,548,760	19.69	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			1,287.77000	1.28777	1,184,170	19.69	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			11,766.06000	11.76606	11,484,630	19.69	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			1,261.20000	1.26120	1,158,370	19.69	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			887.51000	0.88751	798,650	19.69	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			19,773.23000	19.77323	19,542,720	19.69	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			347.33000	0.34733	294,650	19.69	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			14,481.65000	14.48165	14,217,830	19.69	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			827.73000	0.82773	741,740	19.69	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			3,229.88000	3.22988	3,199,260	20.25	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			618.30000	0.61830	544,260	19.69	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			14,409.65000	14.40965	14,145,350	19.69	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.97	Call			837.48000	0.83748	751,010	19.69	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			23,545.40000	23.54540	23,333,150	19.69	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			183.88000	0.18388	149,460	19.69	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			14,052.78000	14.05278	13,786,090	19.69	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.34	Call			372.81000	0.37281	317,740	19.69	0.00	0	525
R2044	On	05/11/2020	Bond Future	11.17	Call			2,711.72000	2.71172	2,644,190	19.94	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Put			7,310.70000	7.31070	7,065,340	19.94	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	11.43	Call			3,365.50000	3.36550	3,339,360	20.32	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			6,220.34000	6.22034	6,016,370	20.32	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			16,272.00000	16.27200	16,020,130	19.69	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Call			1,874.23000	1.87423	1,597,080	20.08	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Put			13,598.87000	13.59887	13,141,810	20.08	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Call			1,888.99000	1.88899	1,610,990	20.08	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Put			13,536.83000	13.53683	13,078,920	20.08	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Call			1,859.55000	1.85955	1,583,250	20.08	0.00	0	0



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	10.35	Put		13,661.10000	13.66110	13,204,890	20.08	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Call		2,671.48000	2.67148	2,360,690	20.08	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Put		10,835.00000	10.83500	10,344,300	20.08	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.29	Call		1,773.08000	1.77308	1,501,990	20.08	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.29	Put		14,038.53000	14.03853	13,587,530	20.08	0.00	0	405
R2044	On	04/02/2021	Bond Future	9.66	Put		18,423.68000	18.42368	18,035,550	20.08	0.00	0	0
R2044	On	04/02/2021	Bond Future	9.66	Call		1,026.41000	1.02641	818,190	20.08	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.04	Put		15,686.07000	15.68607	15,258,540	20.08	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.04	Call		1,442.29000	1.44229	1,194,670	20.08	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>0.00</b>	<b>0</b>	<b>128,276</b>
R2048	On	07/05/2020	Bond Future			11.44726	79.22556	11.48909	78.94795	13.87	63,380,448.00	800	45,413
R2048	On	06/08/2020	Bond Future			11.64458	80.15593	11.68770	79.87852	20.91	64,124,744.00	800	80,055
R2048	On	05/11/2020	Bond Future			11.83451	76.75146	11.87924	76.47193	21.57	0.00	0	0
R2048	On	04/02/2021	Bond Future			12.04175	77.72344	12.08847	77.44060	20.53	0.00	0	0
<b>Total R2048 Future</b>											<b>127,505,192.00</b>	<b>1,600</b>	<b>125,468</b>
R2048	On	07/05/2020	Bond Future	9.78	Call		0.00000	0.00000	0,000	12.49	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Put		12,986.10000	12.98610	12,708,490	12.49	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Call		0.00000	0.00000	0,000	12.49	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Put		12,899.13000	12.89913	12,621,520	12.49	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Call		0.00000	0.00000	0,000	12.49	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Put		13,073.20000	13.07320	12,795,590	12.49	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Call		0.00000	0.00000	0,000	12.49	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Put		9,454.95000	9.45495	9,177,340	12.49	0.00	0	300
R2048	On	07/05/2020	Bond Future	10.70	Call		0.00000	0.00000	0,000	12.47	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.70	Put		5,555.45000	5.55545	5,277,840	12.47	0.00	0	300
R2048	On	07/05/2020	Bond Future	9.69	Put		13,775.32000	13.77532	13,497,710	12.49	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.69	Call		0.00000	0.00000	0,000	12.49	0.00	0	300
R2048	On	06/08/2020	Bond Future	12.25	Put		1,950.79000	1.95079	1,885,670	21.92	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.25	Call		5,407.43000	5.40743	5,619,720	21.92	0.00	0	814
R2048	On	06/08/2020	Bond Future	11.80	Put		3,007.40000	3.00740	2,875,640	20.99	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.80	Call		3,721.40000	3.72140	3,867,050	20.99	0.00	0	470
R2048	On	06/08/2020	Bond Future	11.10	Put		5,594.39000	5.59439	5,384,060	19.65	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.10	Call		1,650.10000	1.65010	1,717,180	19.65	0.00	0	470
R2048	On	06/08/2020	Bond Future	12.75	Put		1,240.65000	1.24065	1,208,180	23.24	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.75	Call		7,537.21000	7.53721	7,782,150	23.24	0.00	0	814
R2048	On	06/08/2020	Bond Future	10.35	Put		10,067.97000	10.06797	9,776,030	19.13	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.35	Call		531.17000	0.53117	516,640	19.13	0.00	0	640
R2048	On	06/08/2020	Bond Future	11.85	Put		2,868.49000	2.86849	2,742,380	21.08	0.00	0	0

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	11.85	Call		3,896.48000	3.89648	4,047,780	21.08	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Put		5,358.42000	5.35842	5,162,250	19.76	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Call		1,763.87000	1.76387	1,845,110	19.76	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Put		6,904.03000	6.90403	6,635,690	19.24	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Call		1,169.18000	1.16918	1,178,250	19.24	0.00	0	640
R2048	On	06/08/2020	Bond Future	9.25	Put		19,127.91000	19.12791	18,845,210	19.13	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call		47.76000	0.04776	42,470	19.13	0.00	0	20,640
R2048	On	06/08/2020	Bond Future	9.00	Put		21,529.80000	21.52980	21,249,150	19.13	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.00	Call		23.69000	0.02369	20,450	19.13	0.00	0	3,000
R2048	On	06/08/2020	Bond Future	10.19	Call		397.82000	0.39782	383,320	19.13	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.19	Put		11,217.42000	11.21742	10,925,510	19.13	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call		405.30000	0.40530	390,760	19.13	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put		11,143.74000	11.14374	10,851,790	19.13	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call		390.45000	0.39045	375,980	19.13	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put		11,291.33000	11.29133	10,999,450	19.13	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Call		884.45000	0.88445	814,320	20.11	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Put		14,140.18000	14.14018	13,790,520	20.11	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Call		863.83000	0.86383	794,320	20.11	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Put		14,286.13000	14.28613	13,937,090	20.11	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Call		874.10000	0.87410	804,270	20.11	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Put		14,213.04000	14.21304	13,863,680	20.11	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Call		2,004.49000	2.00449	1,760,520	19.37	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Put		13,002.77000	13.00277	12,475,960	19.37	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Call		1,973.03000	1.97303	1,730,280	19.37	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Put		13,126.22000	13.12622	12,600,630	19.37	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Call		1,988.72000	1.98872	1,745,360	19.37	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Put		13,064.39000	13.06439	12,538,190	19.37	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>127,505,192.00</b>	<b>1,600</b>	<b>153,856</b>
R208	On	07/05/2020	Bond Future			3.94948	103.18174	3.88211	103.24101	0.22	0.00	0	20,853
R208	On	06/08/2020	Bond Future			3.64542	104.39338	3.54354	104.45794	0.46	285,098,320.78	2,731	28,892
R208	On	05/11/2020	Bond Future			2.67359	102.31825	2.50221	102.38534	0.21	0.00	0	0
<b>Total R208 Future</b>											<b>285,098,320.78</b>	<b>2,731</b>	<b>49,745</b>
R208	On	07/05/2020	Bond Future	4.81	Call		811.66000	0.81166	752,390	0.65	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put		0.00000	0.00000	0,000	0.65	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call		820.35000	0.82035	761,080	0.66	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put		0.00000	0.00000	0,000	0.66	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call		802.96000	0.80296	743,690	0.65	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Put		0.00000	0.00000	0,000	0.65	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
R208	On	06/08/2020	Bond Future	5.56	Call		1,264.51000	1.26451	1,199,950	0.67	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put		0.03000	0.00003	0,030	0.67	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call		1,270.70000	1.27070	1,206,140	0.67	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put		0.02000	0.00002	0,020	0.67	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call		1,258.31000	1.25831	1,193,750	0.67	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put		0.03000	0.00003	0,030	0.67	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call		884.58000	0.88458	817,480	0.29	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put		0.01000	0.00001	0,000	0.29	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call		888.43000	0.88843	821,330	0.29	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put		0.01000	0.00001	0,000	0.29	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call		880.73000	0.88073	813,630	0.29	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put		0.01000	0.00001	0,000	0.29	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>285,098,320.78</b>	<b>2,731</b>	<b>49,745</b>
R209	On	07/05/2020	Bond Future			11.01219	65.33536	11.03381	65.21872	12.61	0.00	0	53,831
R209	On	06/08/2020	Bond Future			11.20313	66.10253	11.22501	65.98746	22.23	0.00	0	64,100
R209	On	05/11/2020	Bond Future			11.38479	63.79516	11.40727	63.67975	22.26	0.00	0	0
R209	On	04/02/2021	Bond Future			11.57856	64.60308	11.60187	64.48638	21.33	0.00	0	0
<b>Total R209 Future</b>											<b>0.00</b>	<b>0</b>	<b>117,931</b>
R209	On	07/05/2020	Bond Future	9.46	Call		0.00000	0.00000	0,000	11.91	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put		9,368.72000	9.36872	9,252,080	11.91	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call		0.00000	0.00000	0,000	11.91	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put		9,303.14000	9.30314	9,186,500	11.91	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call		0.00000	0.00000	0,000	11.91	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put		9,434.38000	9.43438	9,317,740	11.91	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Call		0.01000	0.00001	0,000	21.59	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put		43,437.21000	43.43721	43,322,130	21.59	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call		0.01000	0.00001	0,000	21.59	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put		43,328.88000	43.32888	43,213,800	21.59	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call		0.01000	0.00001	0,000	21.59	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put		43,545.69000	43.54569	43,430,610	21.59	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call		1,461.71000	1.46171	1,347,570	21.47	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put		9,266.71000	9.26671	9,037,160	21.47	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call		1,474.51000	1.47451	1,360,060	21.47	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put		9,218.79000	9.21879	8,988,930	21.47	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call		1,449.00000	1.44900	1,335,170	21.47	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put		9,314.79000	9.31479	9,085,550	21.47	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Call		2,106.04000	2.10604	1,837,270	20.42	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Put		10,269.99000	10.26999	9,884,520	20.42	0.00	0	0

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		2,120.15000	2.12015	1,850,820	20.42	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Put		10,224.35000	10.22435	9,838,320	20.42	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Call		2,091.98000	2.09198	1,823,790	20.42	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Put		10,315.75000	10.31575	9,930,860	20.42	0.00	0	0
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>											<b>0.00</b>	<b>0</b>	<b>117,931</b>
R210	On	07/05/2020	Bond Future			184.14131	184.14131	181.80359	181.80359		0.00	0	555
R210	On	06/08/2020	Bond Future			186.35004	186.35004	183.99240	183.99240		0.00	0	1,929
R210	On	05/11/2020	Bond Future			186.04042	186.04042	183.65539	183.65539		0.00	0	0
R210	On	04/02/2021	Bond Future			188.43974	188.43974	186.02444	186.02444		0.00	0	0
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>2,484</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>2,484</b>
R212	On	07/05/2020	Bond Future			166.01866	166.01866	165.89040	165.89040		0.00	0	3,467
R212	On	06/08/2020	Bond Future			165.72358	165.72358	165.60117	165.60117		0.00	0	6,744
R212	On	05/11/2020	Bond Future			167.85755	167.85755	167.73626	167.73626		0.00	0	0
R212	On	04/02/2021	Bond Future			167.70126	167.70126	167.57884	167.57884		0.00	0	0
<b>Total R212 Future</b>											<b>0.00</b>	<b>0</b>	<b>10,211</b>
<b>Total For R212</b>											<b>0.00</b>	<b>0</b>	<b>10,211</b>
R213	On	07/05/2020	Bond Future			10.10726	81.23549	10.11904	81.16977	9.65	0.00	0	8,279
R213	On	06/08/2020	Bond Future			10.30132	82.18943	10.31292	82.12653	16.72	0.00	0	14,384
R213	On	05/11/2020	Bond Future			10.48805	79.69402	10.49986	79.63168	16.65	0.00	0	0
R213	On	04/02/2021	Bond Future			10.69382	80.70317	10.70609	80.64025	15.95	0.00	0	0
<b>Total R213 Future</b>											<b>0.00</b>	<b>0</b>	<b>22,663</b>
R213	On	07/05/2020	Bond Future	9.02	Call		0.00000	0.00000	0,000	9.04	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Put		6,453.51000	6.45351	6,387,790	9.04	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Call		0.00000	0.00000	0,000	9.04	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Put		6,577.23000	6.57723	6,511,510	9.04	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Call		0.00000	0.00000	0,000	9.04	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Put		6,515.34000	6.51534	6,449,620	9.04	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Put		6,611.18000	6.61118	6,429,490	16.12	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call		893.42000	0.89342	775,960	16.12	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Put		6,705.88000	6.70588	6,525,520	16.12	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Call		905.49000	0.90549	787,370	16.12	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put		6,658.44000	6.65844	6,477,420	16.12	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call		917.68000	0.91768	798,890	16.12	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put		7,015.33000	7.01533	6,698,810	16.04	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call		2,030.02000	2.03002	1,776,070	16.04	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put		6,974.69000	6.97469	6,658,400	16.04	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/11/2020	Bond Future	9.61	Call		2,046.71000	2.04671	1,792,990	16.04	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Put		6,934.20000	6.93420	6,618,140	16.04	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call		2,013.43000	2.01343	1,759,250	16.04	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Call		2,187.06000	2.18706	1,763,140	15.25	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Put		9,337.84000	9.33784	8,851,000	15.25	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Call		2,201.97000	2.20197	1,777,040	15.25	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Put		9,295.22000	9.29522	8,807,370	15.25	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Call		2,216.95000	2.21695	1,791,030	15.25	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Put		9,252.73000	9.25273	8,763,890	15.25	0.00	0	0
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>											<b>0.00</b>	<b>0</b>	<b>22,663</b>
R214	On	07/05/2020	Bond Future			11.27215	63.26921	11.29863	63.12526	13.44	0.00	0	7,193
R214	On	06/08/2020	Bond Future			11.45939	64.01218	11.48639	63.86933	23.57	128,024.36	2	21,561
R214	On	05/11/2020	Bond Future			11.63907	61.53958	11.66690	61.39599	23.68	0.00	0	0
R214	On	04/02/2021	Bond Future			11.83440	62.31889	11.86334	62.17361	22.64	0.00	0	0
<b>Total R214 Future</b>											<b>128,024.36</b>	<b>2</b>	<b>28,754</b>
R214	On	07/05/2020	Bond Future	9.76	Call		0.00000	0.00000	0,000	12.68	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put		9,356.61000	9.35661	9,212,660	12.68	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call		0.00000	0.00000	0,000	12.68	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put		9,288.68000	9.28868	9,144,730	12.68	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call		0.00000	0.00000	0,000	12.68	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put		9,424.64000	9.42464	9,280,690	12.68	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Put		12,521.60000	12.52160	12,377,650	12.68	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Call		0.00000	0.00000	0,000	12.68	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.91	Put		8,348.26000	8.34826	8,204,310	12.68	0.00	0	0
R214	On	07/05/2020	Bond Future	9.91	Call		0.00000	0.00000	0,000	12.68	0.00	0	1,250
R214	On	07/05/2020	Bond Future	10.66	Call		0.00000	0.00000	0,000	12.71	0.00	0	0
R214	On	07/05/2020	Bond Future	10.66	Put		3,629.69000	3.62969	3,485,740	12.71	0.00	0	1,250
R214	On	06/08/2020	Bond Future	9.98	Call		530.02000	0.53002	522,540	22.88	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put		9,411.89000	9.41189	9,261,560	22.88	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call		537.97000	0.53797	530,510	22.88	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put		9,354.22000	9.35422	9,203,910	22.88	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call		522.16000	0.52216	514,660	22.88	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Put		9,469.75000	9.46975	9,319,400	22.88	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call		1,459.80000	1.45980	1,381,310	22.82	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put		9,540.99000	9.54099	9,318,910	22.82	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call		1,472.79000	1.47279	1,394,130	22.82	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put		9,490.99000	9.49099	9,268,740	22.82	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call		1,446.88000	1.44688	1,368,560	22.82	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
R214	On	05/11/2020	Bond Future	10.24	Put		9,591.16000	9.59116	9,369,250	22.82	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Call		2,064.69000	2.06469	1,838,300	21.67	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Put		10,697.84000	10.69784	10,326,170	21.67	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Call		2,078.86000	2.07886	1,852,010	21.67	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Put		10,649.74000	10.64974	10,277,610	21.67	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Call		2,050.58000	2.05058	1,824,650	21.67	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Put		10,746.08000	10.74608	10,374,870	21.67	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>128,024.36</b>	<b>2</b>	<b>32,504</b>
<b>Total for Bond</b>											<b>3,049,568,506.37</b>	<b>29,139</b>	<b>1,877,170</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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>

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 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<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



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GOVI On 07/05/2020 GOVI			672.13400	672.13400	671.51600	671.51600				0.00	0	398
GOVI On 06/08/2020 GOVI			679.94100	679.94100	679.32600	679.32600			20,398,230.00		3	1,038
GOVI On 05/11/2020 GOVI			688.61500	688.61500	687.99700	687.99700			0.00		0	0
GOVI On 04/02/2021 GOVI			697.33200	697.33200	696.70600	696.70600			0.00		0	0
<b>Total GOVI Future</b>									<b>20,398,230.00</b>		<b>3</b>	<b>1,436</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			484,740.00000	48.47400	478,560,000			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			484,840.00000	48.48400	478,660,000			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			484,640.00000	48.46400	478,460,000			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			488,040.00000	48.80400	481,890,000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	06/08/2020	GOVI	728.14	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.14	Put			488,140.00000	48.81400	481,990,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.12	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.12	Put			487,940.00000	48.79400	481,790,000		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			498,430.00000	49.84300	492,250,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.85	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.85	Put			498,530.00000	49.85300	492,350,000		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			498,330.00000	49.83300	492,150,000		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			542,440.00000	54.24400	536,180,000		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			542,540.00000	54.25400	536,280,000		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			542,340.00000	54.23400	536,080,000		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>20,398,230.00</b>	<b>3</b>	<b>1,436</b>
<b>Total for GOVI</b>												<b>20,398,230.00</b>	<b>3</b>	<b>1,436</b>
AL37	On	07/05/2020	Index Future			708.08800	708.08800	708.01600	708.01600			0.00	0	0
AL37	On	06/08/2020	Index Future			716.31200	716.31200	716.25000	716.25000			0.00	0	0
AL37	On	05/11/2020	Index Future			725.45100	725.45100	725.39100	725.39100			0.00	0	0
AL37	On	04/02/2021	Index Future			734.63400	734.63400	734.57400	734.57400			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			768.91400	768.91400	768.08200	768.08200			0.00	0	0
AL7T	On	06/08/2020	Index Future			777.84500	777.84500	777.01500	777.01500			0.00	0	0
AL7T	On	05/11/2020	Index Future			787.76800	787.76800	786.93200	786.93200			0.00	0	0
AL7T	On	04/02/2021	Index Future			797.74000	797.74000	796.89400	796.89400			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			679.77500	679.77500	679.19500	679.19500			0.00	0	1
ALBI	On	06/08/2020	Index Future			687.67000	687.67000	687.09400	687.09400			0.00	0	209
ALBI	On	05/11/2020	Index Future			696.44300	696.44300	695.86400	695.86400			0.00	0	0
ALBI	On	04/02/2021	Index Future			705.25900	705.25900	704.67300	704.67300			0.00	0	0
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>	<b>210</b>
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>	<b>210</b>
IGOV	On	07/05/2020	Index Future			257.40500	257.40500	254.94500	254.94500			0.00	0	153

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IGOV On 06/08/2020 Index Future			260.45900	260.45900	257.97400	257.97400				0.00	0	567
IGOV On 05/11/2020 Index Future			263.84500	263.84500	261.32900	261.32900				0.00	0	47
IGOV On 04/02/2021 Index Future			267.24700	267.24700	264.69900	264.69900				0.00	0	0
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>767</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>767</b>
<b>Total for Index</b>										<b>0.00</b>	<b>0</b>	<b>977</b>
5Y STN On 21/12/2021 Interest Rate Swap			91.42000	91.42000	91.32000	91.32000				0.00	0	51
<b>Total 5Y STND Future</b>										<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total For 5Y STND</b>										<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total for Interest Rate Swap</b>										<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total for Derivatives :</b>										<b>3,069,966,736.37</b>	<b>29,142</b>	<b>1,879,634</b>
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.05897				0.00	500,000,000	500,000,000
<b>Total AA06 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For AA06</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</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			6.02000	103.75563	6.02000	103.70520				0.00	0	0
<b>Total AA07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB01/R On 24/11/2020 Spot Bond			10.00000	105.19700	10.00000	105.11500				0.00	0	0
<b>Total AB01/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB01/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB018L On 04/09/2020 Spot Bond			11.37000	101.99687	11.37000	101.90495				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	102.17478	11.81000	102.07924				0.00	0	0
<b>Total AB020U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB020U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB021U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB021U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB023U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB023U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB024L On 05/05/2021 Spot Bond			100.00000	52.03344	100.00000	51.69059				0.00	0	0
<b>Total AB024U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB024U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB025U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB025U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB026L On 20/08/2021 Spot Bond			100.00000	45.38451	100.00000	45.08219				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For AB035U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABC121On 25/11/2020 Spot Bond			10.00000	105.40700	10.00000	105.32400				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>
ABCPI3On 07/12/2023 Spot Bond			4.69500	4.69500	4.69500	291.39637				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>
ABF001On 13/09/2026 Spot Bond					0.00000	101.40164				0.00	0	0
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABF003On 18/07/2024 Spot Bond					0.00000	101.43308				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>
ABF007On 01/12/2030 Spot Bond					0.00000	101.73229				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>
ABF19UOn 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>
ABFN09On 17/03/2026 Spot Bond					0.00000	101.39328				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>
ABFN13On 14/05/2020 Spot Bond					0.00000	99.92320				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>
ABFN14On 14/05/2022 Spot Bond					0.00000	100.70313				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>
ABFN15On 11/11/2020 Spot Bond					0.00000	100.12976				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>
ABFN16On 11/11/2022 Spot Bond					0.00000	100.25440				0.00	0	0
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN17On 26/09/2023 Spot Bond					0.00000	103.11856				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ABFN21 On 30/05/2020 Spot Bond					0.00000	101.65762				0.00	0	0
<b>Total ABFN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2 On 30/05/2022 Spot Bond					0.00000	102.04191				0.00	0	0
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2 On 30/05/2024 Spot Bond					0.00000	101.89949				0.00	1,944,000,000	636,000,000
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>1,944,000,000</b>	<b>636,000,000</b>
<b>Total For ABFN22</b>										<b>0.00</b>	<b>1,944,000,000</b>	<b>636,000,000</b>
ABFN2 On 25/05/2027 Spot Bond					0.00000	102.57941				0.00	0	0
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2 On 17/10/2020 Spot Bond					0.00000	100.51877				0.00	0	0
<b>Total ABFN24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2 On 17/10/2024 Spot Bond					0.00000	101.76728				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	103.50635				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	101.70522				0.00	0	0
<b>Total ABFN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2 On 29/08/2023 Spot Bond					0.00000	100.58575				0.00	0	0
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.88964				0.00	0	0
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3 On 29/08/2028 Spot Bond					0.00000	100.48187				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN3 On 15/11/2021 Spot Bond					0.00000	99.89878				0.00	0	0
<b>Total ABFN31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3 On 15/11/2023 Spot Bond					0.00000	99.67297				0.00	0	0
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3 On 15/11/2024 Spot Bond					0.00000	100.56200				0.00	0	0
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.13089				0.00	0	0
<b>Total ABFN34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3 On 07/02/2024 Spot Bond					0.00000	99.34868				0.00	0	0
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3 On 07/02/2026 Spot Bond					0.00000	99.83682				0.00	0	0
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3 On 07/02/2029 Spot Bond					0.00000	99.95267				0.00	0	0
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.24793				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	100.61399				0.00	800,000,000	2,400,000,000
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>2,400,000,000</b>
<b>Total For ABFN39</b>										<b>0.00</b>	<b>800,000,000</b>	<b>2,400,000,000</b>
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.16208				0.00	0	0
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.15488				0.00	0	0
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.24606				0.00	0	0
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ABFN42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.63711				0.00	0	0
<b>Total ABFN43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.64611				0.00	0	0
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.65262				0.00	0	0
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.00501				0.00	0	0
<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	102.32565				0.00	0	0
<b>Total ABK12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK6 On 05/06/2020 Spot Bond					0.00000	101.84332				0.00	0	0
<b>Total ABK6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK8 On 03/06/2021 Spot Bond					0.00000	101.42849				0.00	0	0
<b>Total ABK8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI02 On 05/06/2020 Spot Bond			5.75000	5.75000	5.75000	156.24647				0.00	0	0
<b>Total ABKI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI02 On 05/06/2020 Spot Bond			100.00000	116.56058	100.00000	115.56321				0.00	0	0
<b>Total ABKI02/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI02/R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI03 On 13/10/2021 Spot Bond			5.47000	5.47000	5.47000	138.95901				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	41.41949	100.00000	41.10682				0.00	0	0
<b>Total ABKI03/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI03/R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI04 On 13/03/2024 Spot Bond			8.67000	8.67000	8.67000	126.97243				0.00	0	600,000,000



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 ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	13.10941	100.00000	13.01092				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	96.51937				0.00	0	0
<b>Total ABKS1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKS1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN05 On 18/04/2021 Spot Bond			4.00500	208.55619	4.00500	208.29449				0.00	0	0
<b>Total ABN05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN61 On 31/01/2025 Spot Bond			4.87000	4.87000	4.87000	130.41914				0.00	0	0
<b>Total ABN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN62 On 31/03/2028 Spot Bond			5.17000	5.17000	5.17000	169.53952				0.00	0	0
<b>Total ABN62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN63 On 07/12/2033 Spot Bond			4.85000	4.85000	4.85000	206.07990				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			6.86000	6.86000	6.86000	103.69144				0.00	0	0
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN79 On 21/12/2026 Spot Bond			9.34500	9.34500	9.34500	109.57362				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			5.52000	5.52000	5.52000	101.75453				0.00	0	0
<b>Total ABN80 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN80</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN87 On 21/12/2026 Spot Bond			9.89000	9.89000	9.89000	106.87702				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			5.27000	104.47524	5.27000	104.43070				0.00	0	1,240,000,000
<b>Total ABS11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,240,000,000</b>
<b>Total For ABS11</b>										<b>0.00</b>	<b>0</b>	<b>1,240,000,000</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
ABS12 On 14/05/2020 Spot Bond			5.45000	99.95523	5.45000	99.91049			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	99.92444	9.20000	99.84899			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			6.22500	106.34104	6.22500	106.28733			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			5.57500	101.78899	5.57500	101.76586			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			5.68000	109.39694	5.68000	109.34645			0.00	0	0
<b>Total ABS15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS16 On 11/11/2025 Spot Bond			8.34000	108.91942	8.34000	108.84610			0.00	0	0
<b>Total ABS16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS17 On 11/11/2027 Spot Bond			8.69000	110.55639	8.69000	110.47891			0.00	0	3,000,000,000
<b>Total ABS17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
<b>Total For ABS17</b>									<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
ABS18 On 26/09/2023 Spot Bond			6.10000	112.47031	6.10000	112.41523			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			4.57000	103.82700	4.57000	103.78812			0.00	0	0
<b>Total ABS6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS7 On 11/09/2026 Spot Bond			9.04000	100.29873	9.04000	100.22647		41,584,000,000.00		4,600,000	2,300,000
<b>Total ABS7 SPOT</b>								<b>41,584,000,000.00</b>		<b>4,600,000</b>	<b>2,300,000</b>
<b>Total For ABS7</b>								<b>41,584,000,000.00</b>		<b>4,600,000</b>	<b>2,300,000</b>
ABS7/ROn 11/09/2026 Spot Bond			100.00000	10.60211	100.00000	10.53226			0.00	0	0
<b>Total ABS7/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS7/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS12 On 07/12/2023 Spot Bond			3.72500	3.72500	3.72500	300.49453			0.00	0	0
<b>Total ABS12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ABSI2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABSI4 On 31/01/2022 Spot Bond			2.75000	164.62636	2.75000	164.43623				0.00	0	0
<b>Total ABSI4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABT01U On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ABT01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABT02U 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>
ABT03U 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>
ABT04U On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ABT04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABX01 On 10/07/2024 Spot Bond			10.79000	10.79000	10.79000	104.00134				0.00	0	100,000,000
<b>Total ABX01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For ABX01</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
ACIF1U On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ACIF1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACIF1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL089 On 25/11/2020 Spot Bond			10.00000	105.40700	10.00000	105.32400				0.00	0	0
<b>Total ACL089/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL089/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL097 On 20/12/2025 Spot Bond					0.00000	101.22886				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>
ACL098 On 20/12/2025 Spot Bond					0.00000	101.20232				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>
ACL128 On 20/09/2021 Spot Bond					0.00000	275.54806				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL128 On 20/09/2021 Spot Bond					0.00000	101.16935				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>
ACL129 On 25/11/2020 Spot Bond			10.00000	105.40700	10.00000	105.32400				0.00	0	0
<b>Total ACL142/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL142/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL142 On 20/12/2021 Spot Bond					0.00000	101.17336				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>
ACL145 On 20/09/2022 Spot Bond					0.00000	100.46657				0.00	0	0
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL185 On 20/09/2020 Spot Bond					0.00000	101.33247				0.00	0	0
<b>Total ACL187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL187 On 20/09/2020 Spot Bond					0.00000	101.19583				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	101.19989				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	101.19989				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 20/12/2022 Spot Bond					0.00000	101.22249				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	101.22249				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 30/01/2023 Spot Bond					0.00000	184.98913				0.00	0	0
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL204 On 14/02/2023 Spot Bond					0.00000	187.28282				0.00	0	0
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL214 On 20/09/2020 Spot Bond					0.00000	100.10119				0.00	0	0
<b>Total ACL214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL217 On 20/12/2023 Spot Bond					0.00000	101.15743				0.00	0	0
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL218 On 11/05/2020 Spot Bond					0.00000	99.94849				0.00	0	0
<b>Total ACL218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL220 On 26/01/2021 Spot Bond					0.00000	100.19470				0.00	0	0
<b>Total ACL220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL221 On 20/09/2021 Spot Bond					0.00000	101.15209				0.00	0	0
<b>Total ACL221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL222 On 20/09/2021 Spot Bond					0.00000	101.13216				0.00	0	0
<b>Total ACL222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AECI01 On 11/09/2021 Spot Bond					0.00000	101.77982				0.00	0	0
<b>Total AECI01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AECI01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AECI02 On 11/09/2023 Spot Bond					0.00000	103.15334				0.00	0	0
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AECI03 On 21/11/2022 Spot Bond					0.00000	101.77682				0.00	0	0
<b>Total AECI03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AECI03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AECI04 On 21/11/2023 Spot Bond					0.00000	101.78734				0.00	0	0
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AGL01 On 29/11/2023 Spot Bond					0.00000	101.83647				0.00	0	0
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AGL02 On 11/04/2024 Spot Bond					0.00000	97.37484				0.00	0	200,000,000
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
AGL03 On 17/05/2025 Spot Bond					0.00000	93.08584				0.00	0	0
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	98.70771				0.00	1,200,000,000	806,000,000
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>806,000,000</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>806,000,000</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	98.61686				0.00	0	8,000,000
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	95.27980				0.00	0	0
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.32190				0.00	0	0
<b>Total AHF2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.14216				0.00	0	0
<b>Total AHF2B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.18707				0.00	0	0
<b>Total AHF2C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.31463				0.00	0	0
<b>Total AHF3A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.31220				0.00	0	0
<b>Total AHF3A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.33900				0.00	0	0
<b>Total AHF3B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.36579				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AHF3B5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C:On 18/04/2022 Spot Bond					0.00000	100.45326				0.00	0	0
<b>Total AHF3C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C:On 18/04/2022 Spot Bond					0.00000	100.47993				0.00	0	0
<b>Total AHF3C5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5A:On 21/08/2021 Spot Bond					0.00000	102.03746				0.00	0	0
<b>Total AHF5A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5A:On 21/08/2023 Spot Bond					0.00000	101.81683				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			6.90000	110.71091	6.90000	110.64904				0.00	0	0
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5B:On 21/08/2023 Spot Bond					0.00000	101.87991				0.00	0	0
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5C:On 21/08/2023 Spot Bond					0.00000	101.96401				0.00	0	0
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5D:On 21/08/2023 Spot Bond					0.00000	102.55234				0.00	0	0
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF6A:On 21/08/2022 Spot Bond					0.00000	102.19213				0.00	0	0
<b>Total AHF6A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF6A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF6A:On 21/08/2024 Spot Bond					0.00000	102.37719				0.00	0	0
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF6B:On 21/08/2024 Spot Bond					0.00000	101.87985				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF6C On 21/08/2024 Spot Bond					0.00000	101.96393				0.00	0	0
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF6D On 21/08/2024 Spot Bond					0.00000	102.55214				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>
AHL1AOn 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>
AHL1BOn 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AHL1BU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL1BU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,160,827,741
<b>Total AHY2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,160,827,741</b>
<b>Total For AHY2U</b>										<b>0.00</b>	<b>0</b>	<b>4,160,827,741</b>
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AIG2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIG2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR02 On 30/04/2023 Spot Bond			6.98000	112.75849	6.98000	112.69509				0.00	0	3,640,000,000
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,640,000,000</b>
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	<b>3,640,000,000</b>
AIR04 On 29/05/2024 Spot Bond			6.55000	113.62987	6.55000	113.56954				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>
AIR04UOn 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			11.86500	93.70978	11.86500	93.62081				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			5.60000	168.00071	5.60000	167.76848				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For AIRS1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIRT1U On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AIRT1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRT1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF04 On 21/10/2021 Spot Bond					0.00000	100.33446				0.00	0	0
<b>Total APF04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF05 On 24/08/2020 Spot Bond					0.00000	102.04023				0.00	0	0
<b>Total APF05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF06 On 24/08/2022 Spot Bond					0.00000	102.31995				0.00	0	0
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF07 On 25/06/2023 Spot Bond					0.00000	101.08239				0.00	0	0
<b>Total APF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF08 On 24/07/2021 Spot Bond					0.00000	99.79359				0.00	0	0
<b>Total APF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF09 On 24/07/2023 Spot Bond					0.00000	100.26738				0.00	0	0
<b>Total APF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF10 On 11/09/2022 Spot Bond					0.00000	101.51897				0.00	0	0
<b>Total APF10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF11 On 16/09/2020 Spot Bond					0.00000	101.32026				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AS167U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS167U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS168U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS168U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS221U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS221U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS224U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS224U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS248U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS248U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS249U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS249U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS266U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS266U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS288U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS288U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS294U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS294U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS349U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS349U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS350U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS350U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS367U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS367U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS377U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS377U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS391U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS391U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS404U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS404U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS410L On 27/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS410U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS410U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS423L On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS423U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS423U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS424L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS424U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS424U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS430L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS430U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS430U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02L On 07/12/2033 Spot Bond			5.10000	224.03606	5.10000	223.73534				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			5.11500	200.82525	5.11500	200.55540				0.00	0	0
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06:On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN064 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN064</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07:On 20/06/2020 Spot Bond					0.00000	101.31652				0.00	0	0
<b>Total ASN078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08:On 20/09/2020 Spot Bond					0.00000	101.11616				0.00	0	0
<b>Total ASN080 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN080</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08:On 20/06/2020 Spot Bond					0.00000	101.31964				0.00	0	0
<b>Total ASN083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN083</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08:On 03/09/2020 Spot Bond					0.00000	102.35574				0.00	0	0
<b>Total ASN084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08:On 01/10/2020 Spot Bond					0.00000	107.34144				0.00	0	0
<b>Total ASN087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09:On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN091 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN091</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09:On 21/10/2020 Spot Bond					0.00000	100.32070				0.00	0	0
<b>Total ASN092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09:On 10/11/2020 Spot Bond					0.00000	99.94966				0.00	0	0
<b>Total ASN096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09:On 20/12/2020 Spot Bond					0.00000	96.73574				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>
ASN111On 02/12/2020 Spot Bond					0.00000	101.71881				0.00	0	0
<b>Total ASN111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN11:On 07/03/2021 Spot Bond					0.00000	101.55982				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.48749				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	101.47425				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
<b>Total ASN135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN135 On 31/01/2022 Spot Bond			3.48000	162.64792	3.48000	162.45045				0.00	0	0
<b>Total ASN137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN137 On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN140 On 20/06/2020 Spot Bond					0.00000	101.39971				0.00	0	0
<b>Total ASN143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN143 On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN144 On 20/06/2021 Spot Bond					0.00000	93.51511				0.00	0	0
<b>Total ASN145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN145 On 04/05/2021 Spot Bond					0.00000	100.07279				0.00	0	0
<b>Total ASN146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN146 On 04/05/2021 Spot Bond					0.00000	100.07378				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN145 On 31/01/2022 Spot Bond			3.52500	162.52698	3.52500	162.32907				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>
ASN150 On 31/05/2021 Spot Bond					0.00000	49.39038				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>
ASN151 On 02/06/2021 Spot Bond					0.00000	101.75532				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>
ASN153 On 31/03/2028 Spot Bond			5.81000	162.46119	5.81000	162.23391				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>
ASN155 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN156 On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN158 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>
ASN160 On 08/08/2021 Spot Bond					0.00000	99.99974				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>
ASN161 On 19/08/2021 Spot Bond					0.00000	101.91928				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>
ASN162 On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN163 On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN164</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN164 On 20/06/2021 Spot Bond					0.00000	101.69551				0.00	0	0
<b>Total ASN165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ASN165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17:On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17:On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17:On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN18:On 20/06/2022 Spot Bond					0.00000	101.29156				0.00	0	0
<b>Total ASN181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19:On 12/06/2020 Spot Bond					0.00000	101.44007				0.00	0	0
<b>Total ASN190 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN190</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19:On 30/06/2022 Spot Bond					0.00000	101.00048				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			5.10000	99.71248	5.10000	99.57840				0.00	0	0
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19:On 20/06/2022 Spot Bond					0.00000	101.08968				0.00	0	0
<b>Total ASN196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20:On 20/06/2022 Spot Bond					0.00000	101.10058				0.00	0	0
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20:On 20/06/2022 Spot Bond					0.00000	101.16328				0.00	0	0
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20:On 24/08/2021 Spot Bond					0.00000	102.12441				0.00	0	0
<b>Total ASN208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20:On 24/08/2025 Spot Bond					0.00000	102.31572				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21(On 28/08/2020 Spot Bond					0.00000	101.65984				0.00	0	0
<b>Total ASN210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21(On 29/08/2022 Spot Bond					0.00000	101.68106				0.00	0	0
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN25(On 29/05/2021 Spot Bond					0.00000	101.65528				0.00	0	0
<b>Total ASN255 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN255</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN26(On 20/06/2023 Spot Bond					0.00000	101.28891				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	101.09633				0.00	0	0
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN27(On 15/08/2023 Spot Bond					0.00000	99.88273				0.00	0	0
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN27(On 20/08/2048 Spot Bond					0.00000	101.92511				0.00	0	0
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN28(On 21/08/2023 Spot Bond					0.00000	101.87571				0.00	0	0
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN28(On 13/09/2025 Spot Bond					0.00000	101.51352				0.00	0	0
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN29(On 26/09/2023 Spot Bond					0.00000	101.07280				0.00	0	0
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN30(On 20/12/2023 Spot Bond					0.00000	101.14946				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN31(On 20/12/2023 Spot Bond					0.00000	101.36844				0.00	0	0
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN31(On 20/01/2021 Spot Bond					0.00000	101.31401				0.00	0	0
<b>Total ASN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN31(On 31/03/2029 Spot Bond			5.07500	5.07500	5.07500	91.31358				0.00	0	0
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN31(On 28/02/2033 Spot Bond			5.32500	5.32500	5.32500	86.15501				0.00	0	0
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN32(On 20/06/2024 Spot Bond					0.00000	101.10797				0.00	0	0
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN32(On 20/06/2024 Spot Bond					0.00000	101.21316				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	99.94896				0.00	0	0
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN33(On 20/06/2024 Spot Bond					0.00000	101.11355				0.00	0	0
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN33(On 31/01/2038 Spot Bond			5.21000	98.25563	5.21000	98.12264				0.00	0	0
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN34(On 20/06/2024 Spot Bond					0.00000	101.16270				0.00	0	0
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN34(On 12/02/2021 Spot Bond					0.00000	100.08852				0.00	0	0
<b>Total ASN342 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN342</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN34(On 12/02/2021 Spot Bond					0.00000	100.08852				0.00	0	0
<b>Total ASN344 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ASN344</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN344 On 20/06/2024 Spot Bond					0.00000	101.08963				0.00	0	0
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN346 On 20/06/2024 Spot Bond					0.00000	101.13156				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>
ASN351 On 20/06/2024 Spot Bond					0.00000	101.12950				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>
ASN354 On 20/06/2024 Spot Bond					0.00000	101.12950				0.00	0	0
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN358 On 30/08/2024 Spot Bond					0.00000	101.76550				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>
ASN365 On 20/06/2024 Spot Bond					0.00000	101.28217				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>
ASN369 On 20/12/2024 Spot Bond					0.00000	101.11485				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>
ASN373 On 20/12/2024 Spot Bond					0.00000	101.14275				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>
ASN374 On 29/10/2021 Spot Bond					0.00000	100.17221				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>
ASN381 On 15/03/2021 Spot Bond					0.00000	101.39687				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>
ASN383 On 15/03/2021 Spot Bond					0.00000	101.39687				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>
ASN384 On 20/12/2022 Spot Bond					0.00000	101.27027				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ASN386 On 20/12/2024 Spot Bond					0.00000	101.12150				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>
ASN388 On 20/11/2020 Spot Bond					0.00000	101.79306				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>
ASN395 On 17/12/2025 Spot Bond					0.00000	101.37344				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>
ASN399 On 20/12/2024 Spot Bond					0.00000	101.11618				0.00	0	0
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN409 On 20/12/2024 Spot Bond					0.00000	101.24896				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>
ASN415 On 05/12/2020 Spot Bond					0.00000	101.73639				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>
ASN419 On 29/10/2020 Spot Bond					0.00000	100.17706				0.00	0	800,000,000
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
ASN420 On 20/12/2024 Spot Bond					0.00000	101.62084				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>
ASN421 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	101.96024				0.00	0	0
<b>Total BAW18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW19 On 05/12/2020 Spot Bond			6.15000	105.99467	6.15000	105.94206				0.00	0	2,000,000,000
<b>Total BAW19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For BAW19</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW21 On 24/03/2022 Spot Bond			5.98000	106.98164	5.98000	106.93026				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	101.18370	9.30000	101.10874				0.00	0	0
<b>Total BAW21/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW21/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW22 On 07/12/2022 Spot Bond					0.00000	101.96343				0.00	0	0
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW25 On 08/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total BAW25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAW26U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW26U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAW27U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW27U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW28 On 06/06/2022 Spot Bond					0.00000	102.51607				0.00	0	0
<b>Total BAW28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW29 On 22/02/2023 Spot Bond					0.00000	101.77489				0.00	0	0
<b>Total BAW29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW30 On 05/12/2021 Spot Bond					0.00000	101.53464				0.00	0	0
<b>Total BAW30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW31 On 30/09/2022 Spot Bond					0.00000	100.90026				0.00	0	0
<b>Total BAW31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA57 On 31/03/2022 Spot Bond					0.00000	104.45275				0.00	0	0
<b>Total BAYA57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA57</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA58 On 30/06/2020 Spot Bond					0.00000	101.48311				0.00	0	0
<b>Total BAYA58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BAYA58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA60 On 30/06/2020 Spot Bond			9.14500	9.14500	9.14500	104.80825				0.00	0	0
<b>Total BAYA60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA61 On 30/06/2020 Spot Bond					0.00000	101.26706				0.00	0	0
<b>Total BAYA61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA62 On 30/09/2020 Spot Bond					0.00000	101.19529				0.00	0	0
<b>Total BAYA62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA63 On 30/11/2020 Spot Bond					0.00000	102.55143				0.00	0	0
<b>Total BAYA63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.20552				0.00	0	0
<b>Total BAYA64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA65 On 30/09/2020 Spot Bond					0.00000	101.46538				0.00	0	0
<b>Total BAYA65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.19537				0.00	0	0
<b>Total BAYA66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA67 On 31/03/2023 Spot Bond			8.75000	8.75000	8.75000	107.29014				0.00	0	0
<b>Total BAYA67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA69 On 30/06/2021 Spot Bond					0.00000	101.12882				0.00	0	0
<b>Total BAYA69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.12882				0.00	0	0
<b>Total BAYA70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA70</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.12882				0.00	0	0
<b>Total BAYA71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA72 On 31/03/2026 Spot Bond			11.40000	11.40000	11.40000	104.52039				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA72 On 31/03/2022 Spot Bond					0.00000	102.02905				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	103.11422				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	102.12561				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	102.12567				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	102.25855				0.00	0	0
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.23116				0.00	0	0
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.22066				0.00	0	0
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB08 On 30/09/2020 Spot Bond					0.00000	102.71649				0.00	0	0
<b>Total BAYB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB11 On 30/06/2020 Spot Bond					0.00000	101.56317				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	101.35907				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	101.38377				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.38377				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	101.38377				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	101.40959				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	101.38440				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	101.38440				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	105.23269				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>
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD2U 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>
BAYD3U 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>
BAYD4U 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>
BAYD5U 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>
BAYD6U 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BAYD6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC126 On 29/05/2020 Spot Bond					0.00000	101.42241				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	99.95538				0.00	0	10,000,000,000
<b>Total BCJ15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For BCJ15</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
BCJ16 On 08/12/2020 Spot Bond					0.00000	101.44556				0.00	0	0
<b>Total BCJ16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0302 On 18/04/2028 Spot Bond			8.34500	8.34500	8.34500	99.14760				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>
BD302U On 18/04/2028 Spot Bond			100.00000	8.69171	100.00000	8.63413				0.00	0	0
<b>Total BD302U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD302U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BDX211 On 05/08/2033 Spot Bond					0.00000	100.01717				0.00	0	0
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BDX31 On 05/03/2023 Spot Bond					0.00000	102.14830				0.00	0	0
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BDX32 On 01/04/2022 Spot Bond					0.00000	100.88113				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			7.25000	103.30231	7.25000	103.24216				0.00	0	0
<b>Total BGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL06 On 04/09/2020 Spot Bond					0.00000	102.66864				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			7.55000	111.07541	7.55000	111.00832				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL08 On 03/09/2022 Spot Bond					0.00000	101.96894				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			7.25000	102.82032	7.25000	102.76077				0.00	0	0
<b>Total BGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL10 On 05/05/2021 Spot Bond					0.00000	102.33113				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			7.45000	104.83991	7.45000	104.77740				0.00	0	0
<b>Total BGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL12 On 20/08/2021 Spot Bond					0.00000	105.63252				0.00	0	200,000,000
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For BGL12</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
BGL13 On 20/08/2021 Spot Bond			6.93000	108.37299	6.93000	108.31215				0.00	0	0
<b>Total BGL13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL14 On 03/11/2021 Spot Bond					0.00000	103.32689				0.00	0	0
<b>Total BGL14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL15 On 17/03/2022 Spot Bond					0.00000	105.43328				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	102.17670				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	99.97521				0.00	0	0
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL18 On 30/09/2022 Spot Bond					0.00000	103.63873				0.00	0	0
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL19 On 29/09/2024 Spot Bond					0.00000	99.85124				0.00	0	0
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGT01 On 12/09/2022 Spot Bond					0.00000	105.55042				0.00	0	28,747,800
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>28,747,800</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	<b>28,747,800</b>
BID07 On 30/06/2020 Spot Bond					0.00000	101.05197				0.00	400,000,000	400,000,000
<b>Total BID07 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
<b>Total For BID07</b>										<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
BID08 On 30/06/2022 Spot Bond					0.00000	101.45454				0.00	0	0
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID09 On 15/11/2021 Spot Bond					0.00000	99.98359				0.00	0	0
<b>Total BID09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID10 On 15/11/2023 Spot Bond					0.00000	99.89309				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			6.29000	110.17999	6.29000	110.12377				0.00	0	0
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID12 On 14/06/2022 Spot Bond					0.00000	101.39502				0.00	0	0
<b>Total BID12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID13 On 14/06/2024 Spot Bond					0.00000	101.35388				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	98.95821				0.00	1,000,000,000	500,000,000
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For BID14</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
BID15 On 28/10/2024 Spot Bond					0.00000	97.22729				0.00	0	0
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.16659				0.00	0	0
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BNPP0:On 12/10/2028 Spot Bond					0.00000	100.73671				0.00	0	0
<b>Total BNPP02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BNPP02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BNPP0:On 21/02/2023 Spot Bond					0.00000	102.00590				0.00	0	0
<b>Total BNPP04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BNPP04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BNPP0:On 05/01/2025 Spot Bond					0.00000	100.96983				0.00	0	0
<b>Total BNPP05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BNPP05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BNPP0:On 03/01/2025 Spot Bond					0.00000	57.00000				0.00	0	0
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0:On 15/09/2020 Spot Bond					0.00000	101.29331				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	100.99793				0.00	0	0
<b>Total BPPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF1:On 23/07/2021 Spot Bond					0.00000	100.36846				0.00	5,480,200,000	2,740,100,000
<b>Total BPPF11 SPOT</b>										<b>0.00</b>	<b>5,480,200,000</b>	<b>2,740,100,000</b>
<b>Total For BPPF11</b>										<b>0.00</b>	<b>5,480,200,000</b>	<b>2,740,100,000</b>
BPPF1:On 09/10/2023 Spot Bond					0.00000	101.29714				0.00	4,640,000,000	2,320,000,000
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>4,640,000,000</b>	<b>2,320,000,000</b>
<b>Total For BPPF13</b>										<b>0.00</b>	<b>4,640,000,000</b>	<b>2,320,000,000</b>
BPPF1:On 23/07/2020 Spot Bond					0.00000	100.23746				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	101.69629				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	101.77219				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	101.78968				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.63503				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>
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.05208				0.00	0	0
<b>Total BWZ21B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ21B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ2 On 10/11/2021 Spot Bond					0.00000	99.94721				0.00	0	0
<b>Total BWZJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX161 On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX161U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX161U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX162 On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX162U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX162U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX163 On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX163U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX163U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX164U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX164U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BYA68U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BYA68U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BYB10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BYB10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL22 On 06/05/2020 Spot Bond			6.16500	99.91562	6.16500	99.96623				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	100.72383				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			5.95000	105.02217	5.95000	104.97199			1,190,000,000,000.00		200,000,000	100,000,000
<b>Total CBL26 SPOT</b>									<b>1,190,000,000,000.00</b>		<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For CBL26</b>									<b>1,190,000,000,000.00</b>		<b>200,000,000</b>	<b>100,000,000</b>
CBL27 On 12/05/2020 Spot Bond					0.00000	99.94524				0.00	1,400,000,000	700,000,000
<b>Total CBL27 SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
<b>Total For CBL27</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
CBL28 On 21/05/2021 Spot Bond					0.00000	100.91610				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	98.57566				0.00	0	0
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT01 On 23/06/2023 Spot Bond			7.74000	117.94154	7.74000	117.86815				0.00	0	0
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT02 On 12/06/2024 Spot Bond			9.32000	112.42804	9.32000	112.34412				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			9.11000	109.59046	9.11000	109.51091				0.00	0	0
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT04 On 17/07/2027 Spot Bond			10.12000	103.43478	10.12000	103.35065				0.00	0	0
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR14.On 25/11/2020 Spot Bond			10.00000	105.40680	10.00000	105.32430				0.00	0	0
<b>Total CGR14/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR21 On 12/10/2020 Spot Bond					0.00000	101.27250				0.00	0	0
<b>Total CGR21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR24 On 08/02/2021 Spot Bond					0.00000	100.76210				0.00	0	0
<b>Total CGR24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR29 On 08/02/2021 Spot Bond					0.00000	100.43575				0.00	0	0
<b>Total CGR29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR32 On 21/07/2020 Spot Bond					0.00000	100.40787				0.00	0	0
<b>Total CGR32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR33 On 22/09/2020 Spot Bond					0.00000	101.32183				0.00	0	0
<b>Total CGR33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR38 On 13/02/2021 Spot Bond					0.00000	99.88834				0.00	0	0
<b>Total CGR38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CGR39U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR39U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CGR40U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR41 On 25/06/2021 Spot Bond					0.00000	101.30254				0.00	0	0
<b>Total CGR41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR42 On 03/08/2023 Spot Bond					0.00000	100.09905				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	99.99955				0.00	0	0
<b>Total CGR43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR44 On 05/04/2022 Spot Bond					0.00000	101.00903				0.00	0	0
<b>Total CGR44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR45 On 30/10/2021 Spot Bond					0.00000	100.18303				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	102.12568				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	102.23031				0.00	0	0
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CL567U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL567U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CL568U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL568U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CL569U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL569U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CL573L On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CL573U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL573U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CL574L On 10/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CL574U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL574U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CL575L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CL575U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL575U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CL576L On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CL576U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL576U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLA5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLA6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLC2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLC2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	103.52907				0.00	0	0
<b>Total CLN184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN193 On 29/08/2021 Spot Bond			3.14000	156.21049	3.14000	155.94762				0.00	0	0
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN198 On 13/09/2021 Spot Bond			3.45000	3.45000	3.45000	154.69693				0.00	0	0
<b>Total CLN198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN230 On 25/11/2020 Spot Bond			10.00000	105.40700	10.00000	105.32400				0.00	0	0
<b>Total CLN230/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN230/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN231 On 25/11/2020 Spot Bond			10.00000	105.40700	10.00000	105.32400				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	105.40700	10.00000	105.32400				0.00	0	0
<b>Total CLN292/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN292/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN313 On 14/11/2022 Spot Bond					0.00000	11.00000				0.00	0	0
<b>Total CLN313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN315 On 20/03/2023 Spot Bond			8.66000	104.89242	8.66000	104.81995				0.00	0	0
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN317 On 20/03/2023 Spot Bond					0.00000	101.29166				0.00	0	0
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN345 On 20/12/2023 Spot Bond					0.00000	100.63901				0.00	0	0
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN362 On 20/03/2024 Spot Bond			7.32000	112.16132	7.32000	112.09561				0.00	0	0
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN365 On 20/03/2024 Spot Bond			9.46000	112.96630	9.46000	112.88121				0.00	0	0
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN366 On 06/08/2023 Spot Bond					0.00000	100.04367				0.00	0	0
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN370 On 26/07/2022 Spot Bond					0.00000	100.20428				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN371 On 20/03/2024 Spot Bond					0.00000	108.54341				0.00	0	0
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN376 On 20/03/2021 Spot Bond			6.14500	104.45922	6.14500	104.40770				0.00	0	0
<b>Total CLN376 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN376</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN379 On 20/03/2024 Spot Bond			10.98000	100.13868	10.98000	100.05146				0.00	0	0
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN380 On 20/09/2024 Spot Bond			11.00000	101.52461	11.00000	101.43602				0.00	0	0
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN382 On 20/03/2021 Spot Bond					0.00000	100.15961				0.00	0	0
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN384 On 20/09/2024 Spot Bond			9.25000	111.48041	9.25000	111.39826				0.00	0	0
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN385 On 20/09/2024 Spot Bond					0.00000	101.39211				0.00	0	0
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN386 On 20/03/2021 Spot Bond					0.00000	101.14269				0.00	0	0
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN387 On 26/01/2021 Spot Bond					0.00000	100.21899				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>
CLN388 On 20/09/2022 Spot Bond					0.00000	101.14943				0.00	0	0
<b>Total CLN388 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN388</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN394 On 20/06/2020 Spot Bond					0.00000	101.59124				0.00	0	0
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN397 On 20/06/2020 Spot Bond					0.00000	101.59124				0.00	0	0
<b>Total CLN397 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN397</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN398 On 14/11/2022 Spot Bond					0.00000	99.89553				0.00	0	0
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN399 On 14/11/2022 Spot Bond					0.00000	99.89634				0.00	0	0
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN400 On 20/06/2020 Spot Bond					0.00000	101.14934				0.00	0	0
<b>Total CLN400 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN400</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN406 On 20/06/2020 Spot Bond					0.00000	97.35276				0.00	0	0
<b>Total CLN406 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN406</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN407 On 20/06/2020 Spot Bond					0.00000	101.15598				0.00	0	0
<b>Total CLN407 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN407</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN409 On 18/07/2020 Spot Bond					0.00000	98.27481				0.00	0	0
<b>Total CLN409 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN409</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN410 On 20/09/2020 Spot Bond					0.00000	100.26869				0.00	0	0
<b>Total CLN410 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN410</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN411 On 20/09/2020 Spot Bond					0.00000	101.39172				0.00	0	0
<b>Total CLN411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN411</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN412 On 18/07/2020 Spot Bond					0.00000	100.57195				0.00	0	0
<b>Total CLN412 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN412</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN413 On 20/09/2020 Spot Bond					0.00000	101.52467				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>
CLN415 On 20/09/2020 Spot Bond					0.00000	101.32848				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>
CLN416 On 18/07/2020 Spot Bond					0.00000	100.44569				0.00	0	0
<b>Total CLN416 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN416</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN416 On 23/09/2020 Spot Bond					0.00000	101.26212				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	101.39478				0.00	0	0
<b>Total CLN419 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN419</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN419 On 20/12/2020 Spot Bond					0.00000	100.65170				0.00	0	0
<b>Total CLN420 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN420</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN420 On 26/01/2021 Spot Bond					0.00000	100.28460				0.00	0	0
<b>Total CLN421 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN421</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN421 On 20/12/2020 Spot Bond					0.00000	100.95900				0.00	0	0
<b>Total CLN422 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN422</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN422 On 20/12/2020 Spot Bond					0.00000	101.77400				0.00	0	0
<b>Total CLN423 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN423</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN423 On 20/12/2020 Spot Bond					0.00000	102.31500				0.00	0	0
<b>Total CLN424 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN424</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN424 On 20/12/2020 Spot Bond					0.00000	101.94693				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	101.33200				0.00	0	0
<b>Total CLN426 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN426</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN426 On 20/12/2020 Spot Bond					0.00000	101.67266				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	156.40000				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	102.81200				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN431 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN431</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN432 On 20/12/2020 Spot Bond					0.00000	103.12700				0.00	0	0
<b>Total CLN432 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN432</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN433 On 20/12/2020 Spot Bond					0.00000	102.17200				0.00	0	0
<b>Total CLN433 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN433</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN434 On 20/12/2020 Spot Bond					0.00000	157.43000				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>
CLN435 On 20/12/2020 Spot Bond					0.00000	101.26883				0.00	0	0
<b>Total CLN436 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN436</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN437 On 20/12/2020 Spot Bond					0.00000	101.20912				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>
CLN438 On 03/02/2021 Spot Bond					0.00000	100.43762				0.00	0	0
<b>Total CLN439 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN439</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN440 On 20/03/2021 Spot Bond					0.00000	159.47000				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>
CLN441 On 24/05/2021 Spot Bond			6.04500	110.50625	6.04500	110.45202				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>
CLN452 On 31/01/2022 Spot Bond			3.45000	162.72861	3.45000	162.53143				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>
CLN453 On 31/01/2025 Spot Bond			7.12000	118.42067	7.12000	118.24234				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>
CLN454 On 31/01/2025 Spot Bond			7.36000	117.20106	7.36000	117.02234				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN456 On 20/12/2021 Spot Bond					0.00000	101.43734				0.00	0	0
<b>Total CLN456 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN456</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN457 On 17/11/2021 Spot Bond					0.00000	99.82359				0.00	0	0
<b>Total CLN457 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN457</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN458 On 29/11/2021 Spot Bond					0.00000	102.33533				0.00	0	0
<b>Total CLN458 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN458</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN460 On 29/11/2021 Spot Bond					0.00000	102.61436				0.00	0	0
<b>Total CLN460 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN460</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN461 On 15/02/2022 Spot Bond					0.00000	101.94768				0.00	1,000,000,000	8,500,000,000
<b>Total CLN461 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>8,500,000,000</b>
<b>Total For CLN461</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>8,500,000,000</b>
CLN462 On 16/02/2022 Spot Bond			7.31500	108.64135	7.31500	108.57705				0.00	0	0
<b>Total CLN462 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN462</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN464 On 13/03/2022 Spot Bond			6.75000	107.20622	6.75000	107.14822				0.00	0	0
<b>Total CLN464 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN464</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN465 On 14/03/2022 Spot Bond					0.00000	101.47604				0.00	0	0
<b>Total CLN465 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN465</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN468 On 28/03/2022 Spot Bond					0.00000	101.03492				0.00	0	0
<b>Total CLN468 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN468</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN469 On 28/03/2022 Spot Bond					0.00000	101.79641				0.00	0	0
<b>Total CLN469 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN469</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN472 On 19/11/2022 Spot Bond					0.00000	102.15198				0.00	0	0
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN475 On 23/06/2021 Spot Bond					0.00000	102.10555				0.00	0	0
<b>Total CLN475 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN475</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN476 On 20/09/2020 Spot Bond					0.00000	101.28207				0.00	0	0
<b>Total CLN476 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN476</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN477 On 29/11/2021 Spot Bond			100.00000	39.31190	100.00000	39.05003				0.00	0	0
<b>Total CLN477 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN477</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN482 On 20/05/2021 Spot Bond					0.00000	102.59037				0.00	0	0
<b>Total CLN482 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN482</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN483 On 20/05/2021 Spot Bond					0.00000	103.00351				0.00	0	0
<b>Total CLN483 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN483</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN484 On 02/12/2021 Spot Bond					0.00000	102.78272				0.00	0	0
<b>Total CLN484 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN484</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN485 On 02/12/2021 Spot Bond			6.24500	109.24395	6.24500	109.18889				0.00	0	0
<b>Total CLN485 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN485</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN486 On 20/06/2022 Spot Bond					0.00000	101.58944				0.00	0	0
<b>Total CLN486 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN486</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN487 On 23/06/2021 Spot Bond			9.75000	108.24873	9.75000	110.59247				0.00	0	0
<b>Total CLN487 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN487</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN488 On 28/07/2022 Spot Bond			6.55000	107.87544	6.55000	107.81815				0.00	0	0
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN490 On 28/03/2022 Spot Bond					0.00000	101.79155				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>
CLN491 On 20/06/2022 Spot Bond					0.00000	101.28094				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN493 On 29/08/2020 Spot Bond					0.00000	101.69339				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			6.95000	113.30306	6.95000	113.23998				0.00	0	0
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN496 On 04/09/2024 Spot Bond					0.00000	103.87312				0.00	0	0
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN497 On 08/06/2022 Spot Bond					0.00000	103.56420				0.00	0	0
<b>Total CLN498 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN498</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN498 On 20/05/2021 Spot Bond					0.00000	101.92097				0.00	0	0
<b>Total CLN499 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN499</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN500 On 10/10/2020 Spot Bond					0.00000	100.66774				0.00	0	0
<b>Total CLN500 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN500</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN500 On 11/10/2022 Spot Bond					0.00000	100.71419				0.00	0	0
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN501 On 11/10/2024 Spot Bond					0.00000	100.73670				0.00	0	0
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN502 On 11/10/2024 Spot Bond					0.00000	100.73670				0.00	0	0
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN504 On 24/10/2020 Spot Bond					0.00000	100.25284				0.00	0	0
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN505 On 20/12/2022 Spot Bond					0.00000	101.65038				0.00	0	0
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN51(On 11/10/2020 Spot Bond					0.00000	100.70443				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	93.22768				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	101.51693	9.96000	101.43651				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	100.29399	10.01000	100.21373				0.00	0	0
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN518(On 25/11/2022 Spot Bond					0.00000	101.91778				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	103.46610	9.60000	103.85389				0.00	0	0
<b>Total CLN519 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN519</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN520(On 12/03/2023 Spot Bond					0.00000	101.49419				0.00	0	0
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN521(On 17/09/2020 Spot Bond					0.00000	101.33821				0.00	0	0
<b>Total CLN521 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN521</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN522(On 27/02/2023 Spot Bond					0.00000	101.73858				0.00	0	0
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN523(On 13/05/2021 Spot Bond					0.00000	99.91586				0.00	0	0
<b>Total CLN523 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN523</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN524(On 09/09/2022 Spot Bond			9.20000	101.55177	9.20000	101.47733				0.00	0	0
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN525(On 24/04/2021 Spot Bond					0.00000	100.25475				0.00	0	0
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN525 On 26/04/2023 Spot Bond					0.00000	100.86744				0.00	0	0
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN526 On 21/02/2024 Spot Bond					0.00000	103.81038				0.00	0	0
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN527 On 25/11/2022 Spot Bond					0.00000	103.31950				0.00	0	0
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN528 On 29/11/2021 Spot Bond					0.00000	103.40131				0.00	0	0
<b>Total CLN529 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN529</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN529 On 12/03/2021 Spot Bond					0.00000	101.43697				0.00	0	0
<b>Total CLN530 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN530</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN530 On 12/03/2023 Spot Bond					0.00000	101.49419				0.00	0	0
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN531 On 20/06/2023 Spot Bond					0.00000	101.21591				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	100.35360				0.00	0	0
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN534 On 18/07/2025 Spot Bond			9.57000	9.57000	9.57000	106.26281				0.00	0	0
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN535 On 18/07/2023 Spot Bond					0.00000	98.58917				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 25/01/2023 Spot Bond					0.00000	100.19071				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	99.81703				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN540 On 17/01/2024 Spot Bond					0.00000	100.45833				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>
CLN541 On 20/12/2023 Spot Bond					0.00000	96.73600				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>
CLN542 On 30/05/2022 Spot Bond					0.00000	101.78468				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>
CLN543 On 07/06/2023 Spot Bond					0.00000	106.90500				0.00	0	0
<b>Total CLN543 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN543</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN544 On 17/01/2024 Spot Bond					0.00000	100.44983				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>
CLN546 On 21/08/2026 Spot Bond			9.04000	106.79401	9.04000	106.71622				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>
CLN547 On 29/03/2025 Spot Bond			9.09000	104.95319	9.09000	104.87716				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>
CLN548 On 12/11/2025 Spot Bond			9.18000	104.13354	9.18000	104.05654				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>
CLN549 On 07/12/2025 Spot Bond			5.15000	5.15000	5.15000	104.69596				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>
CLN550 On 18/04/2028 Spot Bond					0.00000	277.45184				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>
CLN551 On 07/12/2025 Spot Bond			5.15000	5.15000	5.15000	104.69510				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN555 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	0
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	0
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN555 On 20/12/2020 Spot Bond					0.00000	102.13139				0.00	0	0
<b>Total CLN555 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN555</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN556 On 15/11/2023 Spot Bond					0.00000	99.87491				0.00	0	0
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN557 On 12/11/2023 Spot Bond					0.00000	99.93316				0.00	0	0
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN558 On 24/11/2024 Spot Bond					0.00000	101.86179				0.00	0	0
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN559 On 17/01/2024 Spot Bond					0.00000	100.50075				0.00	0	4,000,000,000
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	150.12500				0.00	0	0
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN561 On 11/02/2026 Spot Bond					0.00000	99.94785				0.00	0	0
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN562 On 12/11/2025 Spot Bond			10.16000	99.92802	10.16000	99.89116				0.00	0	0
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN563 On 12/11/2025 Spot Bond			9.04000	103.12540	9.04000	104.66937				0.00	0	0
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN564 On 08/02/2024 Spot Bond					0.00000	99.99980				0.00	0	0
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN564 On 21/02/2024 Spot Bond					0.00000	101.78520				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	101.93601				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	101.68825				0.00	0	0
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN567 On 11/02/2024 Spot Bond					0.00000	99.95067				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	99.90615				0.00	0	0
<b>Total CLN569 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN569</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN569 On 13/05/2021 Spot Bond					0.00000	100.50902				0.00	0	0
<b>Total CLN570 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN570</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN570 On 12/11/2025 Spot Bond			9.27000	101.38082	9.27000	102.90361				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	99.92994				0.00	0	0
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN572 On 13/05/2021 Spot Bond					0.00000	100.34969				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	99.95042				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	101.41838				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	98.30700				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.29544				0.00	0	0
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN577 On 18/04/2026 Spot Bond					0.00000	100.34125				0.00	0	0
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN578 On 02/04/2024 Spot Bond					0.00000	100.94707				0.00	0	0
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN579 On 10/10/2024 Spot Bond					0.00000	100.79825				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>
CLN580 On 10/05/2024 Spot Bond					0.00000	99.94969				0.00	0	0
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN581 On 30/05/2022 Spot Bond					0.00000	101.71794				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>
CLN582 On 16/09/2025 Spot Bond					0.00000	101.58296				0.00	0	0
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN583 On 18/04/2022 Spot Bond					0.00000	100.31463				0.00	0	0
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN584 On 31/05/2022 Spot Bond					0.00000	101.68928				0.00	0	0
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN585 On 16/09/2025 Spot Bond					0.00000	102.23398				0.00	0	0
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN586 On 10/06/2026 Spot Bond					0.00000	101.56416				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN588 On 14/06/2022 Spot Bond					0.00000	101.33936				0.00	0	0
<b>Total CLN588 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN588</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN589 On 18/06/2024 Spot Bond					0.00000	101.37995				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>
CLN590 On 16/09/2025 Spot Bond					0.00000	101.56432				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>
CLN591 On 05/12/2026 Spot Bond					0.00000	103.60057				0.00	0	0
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN592 On 05/12/2026 Spot Bond			5.34000	122.47059	5.34000	100.64628				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>
CLN593 On 24/11/2024 Spot Bond					0.00000	101.84161				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>
CLN594 On 07/12/2025 Spot Bond					0.00000	101.63302				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>
CLN595 On 27/06/2022 Spot Bond					0.00000	101.02035				0.00	0	0
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN596 On 24/11/2024 Spot Bond					0.00000	101.84161				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>
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	104.34536				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>
CLN598 On 02/04/2026 Spot Bond					0.00000	100.91311				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>
CLN599 On 10/12/2024 Spot Bond					0.00000	101.48076				0.00	0	0
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN600 On 18/06/2024 Spot Bond					0.00000	101.37995				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>
CLN601 On 18/06/2024 Spot Bond					0.00000	101.37995				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>
CLN602 On 04/06/2023 Spot Bond					0.00000	101.62813				0.00	0	0
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.21092				0.00	0	0
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN604 On 05/08/2024 Spot Bond					0.00000	100.01221				0.00	0	0
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN605 On 12/08/2022 Spot Bond					0.00000	99.93653				0.00	0	0
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN606 On 14/04/2026 Spot Bond					0.00000	100.78407				0.00	0	0
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN607 On 17/01/2024 Spot Bond					0.00000	100.40734				0.00	0	0
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN608 On 22/08/2024 Spot Bond					0.00000	101.80524				0.00	0	0
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN609 On 30/04/2023 Spot Bond			9.32000	100.27416	9.32000	100.19931				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>
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN611 On 23/07/2022 Spot Bond					0.00000	100.26980				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN611On 14/04/2026 Spot Bond					0.00000	100.78085				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>
CLN612On 07/03/2025 Spot Bond					0.00000	101.55986				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>
CLN613On 22/08/2022 Spot Bond					0.00000	101.76489				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>
CLN614On 30/11/2021 Spot Bond					0.00000	101.71785				0.00	0	0
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN615On 30/09/2020 Spot Bond					0.00000	100.89394				0.00	0	0
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN616On 20/12/2029 Spot Bond					0.00000	101.36844				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>
CLN617On 20/12/2024 Spot Bond					0.00000	101.20914				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>
CLN618On 20/12/2022 Spot Bond					0.00000	101.26231				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>
CLN619On 30/11/2021 Spot Bond					0.00000	101.68925				0.00	0	0
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN620On 28/10/2024 Spot Bond					0.00000	100.18131				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>
CLN621On 28/10/2022 Spot Bond					0.00000	100.18082				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN622 On 28/04/2021 Spot Bond					0.00000	100.17004				0.00	0	0
<b>Total CLN622 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN622</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN623 On 20/12/2024 Spot Bond					0.00000	101.40807				0.00	0	0
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN624 On 25/01/2023 Spot Bond					0.00000	100.19341				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>
CLN625 On 25/01/2023 Spot Bond			6.82000	107.93223	6.82000	107.87258				0.00	0	0
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN626 On 19/08/2025 Spot Bond					0.00000	102.10480				0.00	0	0
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN627 On 31/07/2034 Spot Bond					0.00000	100.16771				0.00	0	0
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN628 On 31/07/2034 Spot Bond			12.66500	80.26929	12.66500	80.18809				0.00	0	0
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN629 On 20/11/2021 Spot Bond					0.00000	101.79720				0.00	0	0
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN630 On 19/08/2025 Spot Bond			9.74000	101.14020	9.74000	101.06094				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	102.09833				0.00	0	0
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN632 On 21/05/2021 Spot Bond					0.00000	101.79687				0.00	0	0
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN633 On 09/10/2034 Spot Bond					0.00000	100.91283				0.00	0	0
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN633 On 09/05/2022 Spot Bond					0.00000	99.95063				0.00	0	0
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN634 On 19/08/2025 Spot Bond					0.00000	102.22129				0.00	0	0
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN635 On 21/11/2024 Spot Bond					0.00000	101.81672				0.00	0	0
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN636 On 19/08/2025 Spot Bond					0.00000	102.09186				0.00	0	0
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN637 On 19/02/2021 Spot Bond					0.00000	102.01629				0.00	0	0
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN638 On 12/08/2022 Spot Bond					0.00000	99.93816				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	102.22129				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 17/10/2023 Spot Bond					0.00000	100.36652				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	101.82303				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	101.36473				0.00	0	0
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN645 On 29/01/2022 Spot Bond					0.00000	100.17322				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	101.36611				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	102.09186				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	101.74637				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	102.14303				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	101.83323				0.00	0	0
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN651 On 19/08/2025 Spot Bond					0.00000	101.90914				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	101.52105				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	101.03941				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	101.85294				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	101.63095				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	100.83313				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	101.45246				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN655 On 20/06/2023 Spot Bond					0.00000	101.05748				0.00	0	0
<b>Total CLN659 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN659</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN660 On 20/12/2023 Spot Bond					0.00000	101.08365				0.00	0	0
<b>Total CLN660 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN660</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN661 On 20/06/2023 Spot Bond					0.00000	101.05748				0.00	0	0
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN662 On 20/12/2023 Spot Bond					0.00000	101.17117				0.00	0	0
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN663 On 20/12/2024 Spot Bond					0.00000	64.26100				0.00	0	0
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN664 On 20/12/2023 Spot Bond					0.00000	79.58700				0.00	0	0
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN665 On 27/02/2023 Spot Bond					0.00000	100.42596				0.00	0	0
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN666 On 02/04/2026 Spot Bond					0.00000	100.33404				0.00	0	0
<b>Total CLN666 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN666</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN667 On 19/08/2025 Spot Bond					0.00000	100.36924				0.00	0	0
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN668 On 02/05/2023 Spot Bond					0.00000	100.22412				0.00	0	0
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN670 On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN81 On 18/04/2028 Spot Bond			8.34500	99.21406	8.34500	99.14760				0.00	0	0
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1 On 20/06/2020 Spot Bond					0.00000	101.16262				0.00	0	0
<b>Total CLNF15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1 On 17/08/2021 Spot Bond					0.00000	99.82567				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			8.35000	115.50221	8.35000	115.42479				0.00	0	0
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COJ07 On 23/03/2021 Spot Bond			6.23500	105.19748	6.23500	105.14484				0.00	0	0
<b>Total COJ07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COJ08 On 22/06/2026 Spot Bond			9.39000	113.83327	9.39000	113.74768				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			6.73000	116.40256	6.73000	116.33942				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			7.38500	105.35725	7.38500	105.29464				0.00	0	0
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COT02 On 03/04/2028 Spot Bond			10.60000	98.93326	10.60000	98.84954				0.00	0	100,000,000
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
COT03 On 05/06/2028 Spot Bond			10.69000	97.52922	10.69000	97.44601				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			9.65000	9.65000	9.65000	109.17116				0.00	0	500,000,000
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
CS002 On 17/12/2020 Spot Bond					0.00000	101.34386				0.00	0	0
<b>Total CS002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CS002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CS003 On 12/08/2021 Spot Bond					0.00000	99.51334				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CS003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CS003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CSA041On 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>
CSA051On 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>
CSD041On 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>
CSD051On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CSD05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CSD05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8On 21/09/2021 Spot Bond					0.00000	101.11023				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>
DENG8On 28/09/2021 Spot Bond					0.00000	101.25778				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>
DENG8On 28/09/2023 Spot Bond					0.00000	102.10611				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>
DENG9On 20/08/2021 Spot Bond					0.00000	101.39688				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>
DENG9On 11/09/2020 Spot Bond					0.00000	101.48756				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>
DENG9On 23/09/2020 Spot Bond					0.00000	101.04404				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>
DENG9On 27/09/2020 Spot Bond					0.00000	101.01798				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DENG9 On 11/12/2020 Spot Bond					0.00000	101.48758				0.00	0	0
<b>Total DENG97 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG97</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG9 On 31/01/2021 Spot Bond					0.00000	100.14529				0.00	0	0
<b>Total DENG98 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG98</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG9 On 31/01/2023 Spot Bond					0.00000	100.17196				0.00	0	0
<b>Total DENG99 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG99</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total DNG95U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DNG95U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total DNG96U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DNG96U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL01 On 20/12/2021 Spot Bond					0.00000	102.20706				0.00	0	0
<b>Total DOL012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DSY01 On 21/11/2022 Spot Bond					0.00000	101.79785				0.00	0	0
<b>Total DSY01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DSY02 On 21/11/2024 Spot Bond					0.00000	100.70227				0.00	400,000,000	200,000,000
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
DSY02 On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total DSY02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DSY03 On 21/11/2024 Spot Bond			9.49000	9.49000	9.49000	108.35737				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>
DSY03 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	102.08973				0.00	0	0
<b>Total DSY04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DSY05(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>
DSY06(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			6.48000	106.24044	6.48000	106.18492				0.00	0	200,000,000
<b>Total DV2021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For DV2021</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
DV23 On 27/02/2023 Spot Bond			6.73000	110.22427	6.73000	110.16416			187,680,856,000.00		27,887,200	11,788,154,100
<b>Total DV23 SPOT</b>									<b>187,680,856,000.00</b>		<b>27,887,200</b>	<b>11,788,154,100</b>
<b>Total For DV23</b>									<b>187,680,856,000.00</b>		<b>27,887,200</b>	<b>11,788,154,100</b>
DV23/R(On 27/02/2023 Spot Bond			100.00000	21.10963	100.00000	20.96901				0.00	0	0
DV23/R(On 27/02/2023 Spot Bond			100.00000	21.10963	100.00000	20.96901				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			6.42000	112.99263	6.42000	112.93381				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	102.18112	9.69000	102.10147				0.00	0	0
DV24/R(On 18/02/2024 Spot Bond			9.69000	102.18112	9.69000	102.10147				0.00	0	0
<b>Total DV24/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV24/R2023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DV29 On 18/02/2029 Spot Bond			12.16000	91.34008	12.16000	91.25127				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	102.27218	10.10000	102.18917				0.00	0	0
DV29/R(On 18/02/2029 Spot Bond			10.10000	102.27218	10.10000	102.18917				0.00	0	0
<b>Total DV29/R213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV29/R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC03(On 17/12/2020 Spot Bond					0.00000	101.26311				0.00	0	0
<b>Total DVC031 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC031</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20(On 31/08/2020 Spot Bond					0.00000	101.62406				0.00	0	0
<b>Total DVF20C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For DVF20C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20C On 23/10/2020 Spot Bond					0.00000	100.34655				0.00	0	0
<b>Total DVF20D SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20D</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF21 On 29/11/2021 Spot Bond					0.00000	101.70681				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	100.43301				0.00	0	0
<b>Total DVF22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF22B On 29/08/2022 Spot Bond					0.00000	101.15826				0.00	0	0
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF22C On 24/10/2022 Spot Bond					0.00000	100.56507				0.00	0	0
<b>Total DVF22C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF22C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF24 On 23/10/2024 Spot Bond					0.00000	98.74997				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	101.21014				0.00	0	0
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF26 On 02/04/2026 Spot Bond					0.00000	101.55562				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	99.20478				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>
DVF30U 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>
DVFB21 On 31/05/2021 Spot Bond					0.00000	101.57484				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>
DVFB21 On 31/05/2024 Spot Bond					0.00000	101.66063				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVFB25 On 31/05/2026 Spot Bond					0.00000	102.19036				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>
DVFB26 On 31/01/2023 Spot Bond					0.00000	100.13441				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>
DVFB27 On 31/01/2025 Spot Bond					0.00000	100.13759				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>
DVFB28 On 31/01/2027 Spot Bond					0.00000	100.14057				0.00	0	0
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
E170/R On 01/08/2020 Spot Bond			100.00000	87.16723	100.00000	86.58611				0.00	0	0
<b>Total E170/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
E174 On 01/08/2020 Spot Bond			5.25000	105.50561	5.25000	105.46063				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			5.73000	112.75423	5.73000	112.70174				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			5.95500	108.05171	5.95500	108.00003				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			6.86000	111.83393	6.86000	111.77246				0.00	0	0
<b>Total ECN24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN32 On 14/03/2032 Spot Bond			5.36000	99.03549	5.36000	98.90072				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>
EL001U 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EL037 On 31/01/2037 Spot Bond			5.10000	88.47867	5.10000	88.35970				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	129.38200	2.25000	129.23783				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			5.05000	125.65246	5.22000	123.99925				0.00	0	3,005,000,000
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,005,000,000</b>
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	<b>3,005,000,000</b>
EL29 On 19/11/2029 Spot Bond			5.05000	111.31199	5.05000	112.54391				0.00	0	0
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL30 On 29/07/2030 Spot Bond			4.96000	110.34772	4.96000	110.20059				0.00	0	0
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL31 On 02/06/2031 Spot Bond			5.02000	101.53898	5.02000	101.40332				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			5.07000	90.41042	5.07000	90.28907				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	129.38200	2.25000	129.23783				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	126.39552				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	124.39116				0.00	0	0
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	0
<b>Total ELN003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	0
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ELN004 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ELN005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ELN005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM01 On 28/07/2020 Spot Bond			6.31000	103.87926	6.31000	103.82612				0.00	0	0
<b>Total EMM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM02 On 11/03/2021 Spot Bond			6.16000	105.41245	6.16000	105.36033				0.00	0	1,000,000,000
<b>Total EMM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For EMM02</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
EMM03 On 04/05/2024 Spot Bond			9.94000	100.54126	9.94000	100.46179				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			11.71000	11.71000	11.71000	91.83144				0.00	0	0
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM05 On 17/04/2029 Spot Bond			12.03000	12.03000	12.03000	96.09282				0.00	0	666,666,600
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>666,666,600</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>666,666,600</b>
EMM06 On 23/06/2025 Spot Bond			9.84000	9.84000	9.84000	104.71538				0.00	0	0
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM07 On 10/07/2027 Spot Bond			9.69000	9.69000	9.69000	105.74942				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			12.15000	12.15000	12.15000	83.34024				0.00	0	0
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX01 On 23/04/2021 Spot Bond					0.00000	101.92177				0.00	0	0
<b>Total ENX01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX01S On 23/04/2021 Spot Bond					0.00000	101.69379				0.00	0	0
<b>Total ENX01S SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX01S</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX02 On 10/09/2022 Spot Bond					0.00000	101.64078				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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 01/05/2022 Spot Bond					0.00000	100.95961				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>
ENX06 On 12/06/2020 Spot Bond					0.00000	101.40911				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>
ENX07 On 01/06/2021 Spot Bond					0.00000	100.70455				0.00	0	0
<b>Total ENX07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX08 On 01/06/2021 Spot Bond					0.00000	100.25165				0.00	0	0
<b>Total ENX08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF007 On 02/09/2020 Spot Bond					0.00000	101.63672				0.00	0	0
<b>Total EPF007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF011 On 12/06/2020 Spot Bond					0.00000	101.55842				0.00	0	0
<b>Total EPF011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF012 On 06/11/2020 Spot Bond					0.00000	100.30119				0.00	0	0
<b>Total EPF012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF014 On 28/05/2021 Spot Bond					0.00000	102.09465				0.00	0	0
<b>Total EPF014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF015 On 04/06/2023 Spot Bond					0.00000	101.66349				0.00	0	0
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF016 On 07/09/2021 Spot Bond					0.00000	101.47007				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EPF017On 07/09/2023 Spot Bond					0.00000	101.49455				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	101.44714				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	101.44000				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	100.01548				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>
EPF04UOn 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>
EPF05UOn 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>
EPF08UOn 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF09UOn 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>
EPF10UOn 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>
EPF11UOn 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>
EPF12UOn 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>
EPF13UOn 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For EPF13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC4 On 07/11/2020 Spot Bond					0.00000	100.01410				0.00	0	0
<b>Total EPFC45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC4 On 12/03/2021 Spot Bond					0.00000	101.54586				0.00	0	0
<b>Total EPFC46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS10 On 28/07/2022 Spot Bond					0.00000	101.84256				0.00	0	0
<b>Total EQS10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EQS11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQT00 On 03/06/2022 Spot Bond					0.00000	101.60127				0.00	0	0
<b>Total EQT002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQT002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQT00 On 03/06/2024 Spot Bond					0.00000	101.62816				0.00	0	0
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQT00 On 16/04/2025 Spot Bond					0.00000	100.39049				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>
EQT02 On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EQT02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQT02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/05/2022 Spot Bond					0.00000	99.83716				0.00	0	0
<b>Total ERS3B6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/08/2022 Spot Bond					0.00000	99.84385				0.00	0	0
<b>Total ERS3B7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/05/2022 Spot Bond					0.00000	99.82640				0.00	0	0
<b>Total ERS3C6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/08/2022 Spot Bond					0.00000	99.84250				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	105.40700	10.00000	105.32400				0.00	0	0
<b>Total ERS12/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS12/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2020 Spot Bond					0.00000	99.98175				0.00	0	0
<b>Total ERS21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2:On 17/08/2020 Spot Bond					0.00000	99.84385				0.00	0	0
<b>Total ERS24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2:On 17/08/2022 Spot Bond					0.00000	99.83576				0.00	0	0
<b>Total ERS25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2:On 17/05/2022 Spot Bond					0.00000	99.84604				0.00	0	0
<b>Total ERS26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.84924				0.00	0	0
<b>Total ERS27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES23 On 25/01/2023 Spot Bond			6.47000	111.55598	6.47000	111.49745			384,452,576,000.00		59,420,800	1,900,908,500
<b>Total ES23 SPOT</b>									<b>384,452,576,000.00</b>		<b>59,420,800</b>	<b>1,900,908,500</b>
<b>Total For ES23</b>									<b>384,452,576,000.00</b>		<b>59,420,800</b>	<b>1,900,908,500</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	102.90997	10.00000	102.82724			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			8.98000	95.73700	8.98000	95.66809			887,304,820,000.00		98,809,000	17,253,717,600
<b>Total ES26 SPOT</b>									<b>887,304,820,000.00</b>		<b>98,809,000</b>	<b>17,253,717,600</b>
<b>Total For ES26</b>									<b>887,304,820,000.00</b>		<b>98,809,000</b>	<b>17,253,717,600</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	100.82385	7.85000	100.76024			0.00		0	0
<b>Total ES26/R186 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ES26/R186</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Spot Bond			12.08000	71.14948	12.09500	71.00557			7,292,821,632,000.00		603,710,400	5,952,502,800
<b>Total ES33 SPOT</b>									<b>7,292,821,632,000.00</b>		<b>603,710,400</b>	<b>5,952,502,800</b>
<b>Total For ES33</b>									<b>7,292,821,632,000.00</b>		<b>603,710,400</b>	<b>5,952,502,800</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ES33/R On 15/09/2033 Spot Bond			7.50000	101.14696	7.50000	101.08627				0.00	0	0
<b>Total ES33/R209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33/R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES42 On 25/04/2042 Spot Bond			12.49000	70.65012	12.49000	70.57999			778,821,444,000.00		62,355,600	6,703,317,700
<b>Total ES42 SPOT</b>									<b>778,821,444,000.00</b>		<b>62,355,600</b>	<b>6,703,317,700</b>
<b>Total For ES42</b>									<b>778,821,444,000.00</b>		<b>62,355,600</b>	<b>6,703,317,700</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	100.36457	8.50000	100.29611				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>
ESF01 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>
ESF02 On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ESF02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ESF02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ESFR0 On 20/04/2021 Spot Bond					0.00000	100.36975				0.00	0	0
<b>Total ESFR03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ESFR03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EXX04 On 13/06/2022 Spot Bond					0.00000	101.42456				0.00	0	0
<b>Total EXX04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EXX04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EXX05 On 13/06/2024 Spot Bond					0.00000	99.76341				0.00	0	0
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EXX05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.16267				0.00	0	0
<b>Total FBJ22Z SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FBJ22Z</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FFA1U On 20/11/2026 Spot Bond			100.00000	13.70963	100.00000	13.60803				0.00	0	0
<b>Total FFA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FFA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FFB1U On 20/11/2026 Spot Bond			100.00000	22.24585	100.00000	22.08100				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For 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
<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	99.91853				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	98.91335				0.00	0	0
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.83558				0.00	0	0
<b>Total FIFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB16 On 15/08/2022 Spot Bond					0.00000	99.88839				0.00	0	0
<b>Total FIFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.88361				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.16973				0.00	0	0
<b>Total FIFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC33 On 03/06/2020 Spot Bond					0.00000	101.54737				0.00	0	0
<b>Total FIFC33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC35 On 11/02/2021 Spot Bond					0.00000	99.95568				0.00	0	0
<b>Total FIFC35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FMLA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FMLA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNTI10 On 29/05/2020 Spot Bond					0.00000	103.45436				0.00	0	0
<b>Total FNTI10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNTI10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FPA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FPA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FPB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FPB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB13 On 02/06/2021 Spot Bond					0.00000	102.54435				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			6.30000	6.30000	6.30000	108.07338				0.00	0	0
<b>Total FRB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB16 On 08/07/2020 Spot Bond					0.00000	101.29761				0.00	0	0
<b>Total FRB16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB17 On 08/01/2022 Spot Bond					0.00000	103.95102				0.00	0	0
<b>Total FRB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB18 On 13/04/2021 Spot Bond					0.00000	102.97762				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			7.45000	105.20060	7.45000	105.13755				0.00	0	0
<b>Total FRB19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB20 On 15/04/2021 Spot Bond					0.00000	102.54795				0.00	0	0
<b>Total FRB20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB21 On 24/11/2021 Spot Bond					0.00000	105.59315				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	102.28628				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	99.75628				0.00	200,000,000	1,300,000,000
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>1,300,000,000</b>
<b>Total For FRB23</b>										<b>0.00</b>	<b>200,000,000</b>	<b>1,300,000,000</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	97.66343				0.00	0	200,000,000
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	96.82115				0.00	0	100,000
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>0</b>	<b>100,000</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	97.39391				0.00	0	0
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB27 On 03/06/2026 Spot Bond			9.54000	107.38256	9.54000	107.30057				0.00	0	0
<b>Total FRB27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI22 On 31/01/2022 Spot Bond			2.85000	164.35348	2.85000	164.16234				0.00	0	0
<b>Total FRBI22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRBI22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI23 On 07/12/2023 Spot Bond			3.55500	3.55500	3.55500	302.12475				0.00	0	0
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI25 On 31/01/2025 Spot Bond			4.67000	4.67000	4.67000	131.56944				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			5.22000	169.18414	5.22000	168.95541				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			5.02000	5.02000	5.02000	91.71122				0.00	0	0
<b>Total FRBI29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI33 On 07/12/2033 Spot Bond			5.43000	5.43000	5.43000	194.22407				0.00	0	0
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI46 On 31/03/2046 Spot Bond			5.30000	84.88679	5.30000	84.77147				0.00	0	0
<b>Total FRBI46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI50 On 31/12/2050 Spot Bond			5.30000	86.48430	5.30000	86.36663				0.00	0	0
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 30/11/2020 Spot Bond			4.89000	4.89000	4.89000	97.30149				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			7.13000	7.13000	7.13000	73.42475				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			7.20000	7.20000	7.20000	72.60210				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 31/01/2025 Spot Bond			5.52000	5.52000	5.52000	126.75948				0.00	0	0
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 06/08/2023 Spot Bond					0.00000	44.78878				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	105.40700	10.00000	105.32400				0.00	0	0
<b>Total FRC193/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 07/10/2020 Spot Bond					0.00000	101.93613				0.00	0	0
<b>Total FRC209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 31/01/2022 Spot Bond			3.56000	162.43300	3.56000	162.23474				0.00	0	0
<b>Total FRC221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 20/05/2020 Spot Bond					0.00000	101.89968				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC23:On 31/01/2022 Spot Bond			4.42000	160.14608	4.42000	159.93949				0.00	0	0
<b>Total FRC233 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC233</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23:On 20/12/2020 Spot Bond					0.00000	101.80078				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	94.92623				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	95.33873				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	96.23594				0.00	0	0
<b>Total FRC240 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC240</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24:On 19/10/2020 Spot Bond					0.00000	100.84958				0.00	0	0
<b>Total FRC243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24:On 19/10/2020 Spot Bond					0.00000	100.84004				0.00	0	0
<b>Total FRC245 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC245</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24:On 19/10/2020 Spot Bond					0.00000	100.65326				0.00	0	0
<b>Total FRC246 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC246</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24:On 19/10/2020 Spot Bond					0.00000	95.58021				0.00	0	0
<b>Total FRC249 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC249</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25:On 19/10/2020 Spot Bond					0.00000	100.65086				0.00	0	0
<b>Total FRC250 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC250</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25:On 13/02/2022 Spot Bond					0.00000	102.34944				0.00	0	0
<b>Total FRC251 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC251</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25:On 14/03/2022 Spot Bond					0.00000	101.41133				0.00	0	0
<b>Total FRC252 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRC252</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC252 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC255 On 17/07/2027 Spot Bond					0.00000	102.33847				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 08/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total FRC258 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC258</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC258 On 10/10/2020 Spot Bond					0.00000	100.65804				0.00	0	0
<b>Total FRC261 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC261</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC261 On 13/07/2020 Spot Bond					0.00000	100.67859				0.00	0	0
<b>Total FRC262 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC262</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC262 On 13/07/2020 Spot Bond					0.00000	100.73648				0.00	0	0
<b>Total FRC264 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC264</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC264 On 20/06/2021 Spot Bond					0.00000	103.01737				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	102.48875				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	100.15313				0.00	0	0
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.57880				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	100.23426	9.80000	100.15612				0.00	0	0
<b>Total FRC274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC274 On 12/12/2020 Spot Bond					0.00000	101.44474				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC275 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC275</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC275 On 12/12/2020 Spot Bond					0.00000	101.44783				0.00	0	0
<b>Total FRC276 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC276</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC276 On 04/03/2021 Spot Bond					0.00000	101.57516				0.00	0	0
<b>Total FRC277 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC277</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC277 On 21/11/2022 Spot Bond					0.00000	101.82729				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	101.23577				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	107.16952				0.00	0	0
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC282 On 26/01/2021 Spot Bond					0.00000	100.60467				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>
FRC283 On 11/11/2024 Spot Bond					0.00000	99.93436				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>
FRC284 On 20/12/2022 Spot Bond					0.00000	101.20556				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>
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	105.32152				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>
FRC286 On 20/12/2022 Spot Bond					0.00000	101.12554				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>
FRC289 On 20/06/2022 Spot Bond					0.00000	102.35460				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC29 On 26/01/2021 Spot Bond					0.00000	100.21899				0.00	0	0
<b>Total FRC291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC291</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29 On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	101.13814				0.00	0	0
<b>Total FRC292 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC292</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29 On 18/04/2021 Spot Bond					0.00000	100.30605				0.00	0	0
<b>Total FRC293 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC293</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29 On 18/04/2021 Spot Bond					0.00000	100.30118				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	102.00689				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	102.02986				0.00	0	0
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29 On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	101.86604				0.00	0	0
<b>Total FRC298 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC298</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29 On 20/06/2024 Spot Bond					0.00000	101.36837				0.00	0	0
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC30 On 25/04/2023 Spot Bond					0.00000	101.22977				0.00	0	0
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC30 On 30/11/2020 Spot Bond					0.00000	102.87544				0.00	0	0
<b>Total FRC301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC30 On 11/11/2024 Spot Bond					0.00000	99.94107				0.00	0	0
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC30 On 31/05/2024 Spot Bond					0.00000	101.97925				0.00	0	0
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC303 On 28/12/2020 Spot Bond					0.00000	100.87651				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	100.03847				0.00	0	500,000,000
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
FRC305 On 27/02/2023 Spot Bond					0.00000	101.65574				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	99.94359				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	102.18784				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	101.10957				0.00	0	0
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC309 On 20/12/2024 Spot Bond					0.00000	101.21976				0.00	0	0
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC310 On 23/02/2021 Spot Bond					0.00000	101.05000				0.00	0	0
<b>Total FRC311 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC311</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC311 On 23/02/2021 Spot Bond					0.00000	98.84000				0.00	0	0
<b>Total FRC312 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC312</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC312 On 20/06/2024 Spot Bond					0.00000	101.30207				0.00	0	0
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC313 On 23/02/2021 Spot Bond					0.00000	107.39000				0.00	0	0
<b>Total FRC314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC314 On 13/10/2026 Spot Bond					0.00000	74.84276				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC315 On 15/09/2033 Spot Bond					0.00000	101.47295				0.00	0	0
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC316 On 31/07/2034 Spot Bond					0.00000	100.15455				0.00	0	0
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC317 On 20/12/2024 Spot Bond					0.00000	92.00568				0.00	0	0
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC318 On 20/12/2026 Spot Bond					0.00000	101.30196				0.00	0	0
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC319 On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<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>
FRC320 On 24/10/2020 Spot Bond					0.00000	100.26415				0.00	0	900,000,000
<b>Total FRC321 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
<b>Total For FRC321</b>										<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
FRC321 On 20/12/2024 Spot Bond					0.00000	101.47165				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	101.32324				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	101.22892				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	100.87415				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	101.30211				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC327 On 30/09/2022 Spot Bond					0.00000	100.89815				0.00	0	0
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC328 On 27/12/2022 Spot Bond					0.00000	101.69599				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>
FRC329 On 06/11/2023 Spot Bond					0.00000	100.03084				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>
FRC330 On 15/10/2022 Spot Bond					0.00000	100.40637				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>
FRC331 On 02/02/2021 Spot Bond					0.00000	100.07211				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>
FRC332 On 02/02/2021 Spot Bond					0.00000	100.07211				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>
FRC333 On 14/05/2024 Spot Bond					0.00000	101.76591				0.00	0	5,000,000,000
<b>Total FRC333 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For FRC333</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
FRC334 On 05/03/2021 Spot Bond					0.00000	101.47116				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>
FRC335 On 31/05/2024 Spot Bond					0.00000	101.55783				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>
FRC336 On 13/09/2021 Spot Bond					0.00000	101.14633				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>
FRC337 On 25/04/2023 Spot Bond					0.00000	100.23276				0.00	0	0
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC66 On 31/01/2022 Spot Bond			4.20000	4.20000	4.20000	160.52257				0.00	0	0
<b>Total FRC66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRC66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC69 On 31/01/2022 Spot Bond			4.14000	4.14000	4.14000	160.68208				0.00	0	0
<b>Total FRC69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC71 On 31/01/2022 Spot Bond			4.12000	4.12000	4.12000	160.73529				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>
FRD171 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>
FRD191 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>
FRD201 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>
FRD231 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>
FRD241 On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD24U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD24U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD251 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>
FRD261 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>
FRD271 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>
FRD281 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>
FRD291 On 15/04/2023 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 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>
FRD30 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>
FRD33 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>
FRD35 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>
FRD36 On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD36U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD36U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRI33 On 28/02/2033 Spot Bond			5.82000	81.82873	5.82000	81.71462				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			5.00000	101.05980	5.00000	100.92472				0.00	0	0
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.16759				0.00	0	0
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.12012				0.00	0	5,600,000,000
<b>Total FRJ20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,600,000,000</b>
<b>Total For FRJ20</b>										<b>0.00</b>	<b>0</b>	<b>5,600,000,000</b>
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.68750				0.00	0	0
<b>Total FRJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.09325				0.00	0	0
<b>Total FRJ22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	99.23754				0.00	0	1,000,000,000
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.55573				0.00	0	1,450,000,000
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,450,000,000</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	<b>1,450,000,000</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.38621				0.00	0	400,000,000
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	99.99400				0.00	0	0
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.35898				0.00	0	0
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ29 On 14/02/2029 Spot Bond					0.00000	99.36993				0.00	2,424,000,000	606,000,000
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>2,424,000,000</b>	<b>606,000,000</b>
<b>Total For FRJ29</b>										<b>0.00</b>	<b>2,424,000,000</b>	<b>606,000,000</b>
FRS01 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>
FRS02 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRS02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 15/01/2024 Spot Bond			4.48800	4.48800	4.48800	108.96129				0.00	0	0
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 31/01/2038 Spot Bond			4.92000	4.92000	4.92000	102.01777				0.00	0	0
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 23/01/2024 Spot Bond					0.00000	100.51605				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	100.24999				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			5.06000	100.24876	5.06000	100.11429				0.00	0	0
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS108 On 07/12/2033 Spot Bond			5.05000	202.16401	5.05000	201.89343				0.00	0	0
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS110 On 31/01/2038 Spot Bond			5.20000	98.38698	5.20000	98.25390				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>
FRS112 On 07/12/2033 Spot Bond			5.08000	5.08000	5.08000	201.27451				0.00	0	0
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS114 On 31/01/2025 Spot Bond			5.07000	129.45409	5.07000	129.28034				0.00	0	0
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS115 On 31/01/2038 Spot Bond			3.70500	120.66398	3.70500	120.51528				0.00	0	0
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS119 On 31/01/2038 Spot Bond			5.20000	98.38698	5.20000	98.25390				0.00	0	0
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS120 On 07/12/2033 Spot Bond			5.20000	199.09103	5.20000	198.82214				0.00	0	0
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS121 On 07/12/2033 Spot Bond			5.25000	198.07952	5.25000	197.81124				0.00	0	0
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS122 On 31/01/2025 Spot Bond			4.60000	164.78751	4.60000	131.97479				0.00	0	0
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS123 On 07/12/2033 Spot Bond			5.28000	197.47565	5.28000	197.20772				0.00	0	0
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS124 On 31/01/2038 Spot Bond			5.20000	98.38698	5.20000	98.25390				0.00	0	0
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS126 On 31/03/2028 Spot Bond			5.62000	164.59223	5.62000	164.36445				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS127 On 31/01/2038 Spot Bond			5.95000	89.10462	5.95000	88.97874				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>
FRS128 On 31/03/2028 Spot Bond			5.51000	165.84061	5.51000	165.61256				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>
FRS130 On 31/03/2028 Spot Bond			5.57000	165.15834	5.57000	164.93044				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>
FRS132 On 07/12/2033 Spot Bond			5.79000	187.55056	5.79000	187.28848				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>
FRS133 On 31/01/2038 Spot Bond			5.88000	89.92396	5.88000	89.79743				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>
FRS135 On 31/01/2038 Spot Bond			5.20000	5.20000	5.20000	98.25390				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>
FRS136 On 31/01/2038 Spot Bond			5.20000	98.38698	5.20000	98.25390				0.00	0	0
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS137 On 31/03/2028 Spot Bond			5.38000	167.32999	5.38000	167.10163				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>
FRS138 On 07/12/2033 Spot Bond			5.56000	191.94807	5.56000	191.68336				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>
FRS142 On 31/03/2028 Spot Bond			5.51000	165.84061	5.51000	165.61256				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>
FRS143 On 31/03/2028 Spot Bond			5.51000	165.84061	5.51000	165.61256				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS144 On 31/03/2028 Spot Bond			5.80000	162.57255	5.80000	162.34526				0.00	0	0
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS145 On 31/01/2025 Spot Bond			5.37000	127.76801	5.37000	127.59345				0.00	0	0
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS146 On 31/01/2022 Spot Bond			3.26000	163.24085	3.26000	163.04558				0.00	0	0
<b>Total FRS147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS147 On 31/03/2028 Spot Bond			5.86000	161.90567	5.86000	161.67851				0.00	0	0
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS149 On 31/03/2028 Spot Bond			5.90000	161.46280	5.90000	161.23577				0.00	0	0
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS150 On 31/01/2025 Spot Bond			5.34000	127.93549	5.34000	127.76100				0.00	0	0
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS151 On 31/03/2028 Spot Bond			5.32000	168.02255	5.32000	167.79405				0.00	0	0
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS152 On 31/03/2028 Spot Bond			5.91000	5.91000	5.91000	161.12530				0.00	0	0
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS153 On 20/06/2022 Spot Bond					0.00000	16.27970				0.00	0	0
<b>Total FRS158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS158</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS158 On 06/06/2023 Spot Bond					0.00000	18.06794				0.00	0	0
<b>Total FRS159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS159 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRS15U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS15U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS15U On 06/06/2024 Spot Bond					0.00000	20.44663				0.00	0	0
<b>Total FRS160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRS160</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS160 On 06/06/2025 Spot Bond					0.00000	22.98578				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	15.18785				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	16.74539				0.00	0	0
<b>Total FRS163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS163 On 06/06/2024 Spot Bond					0.00000	18.91866				0.00	0	0
<b>Total FRS164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS164</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS164 On 06/06/2025 Spot Bond					0.00000	21.12788				0.00	0	0
<b>Total FRS165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS165 On 01/08/2022 Spot Bond					0.00000	14.38669				0.00	0	0
<b>Total FRS167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS167 On 01/08/2022 Spot Bond					0.00000	14.34395				0.00	0	0
<b>Total FRS168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS168 On 01/08/2021 Spot Bond					0.00000	13.04235				0.00	0	0
<b>Total FRS169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS169 On 01/08/2022 Spot Bond					0.00000	17.09462				0.00	0	0
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS170 On 16/10/2022 Spot Bond					0.00000	100.38924				0.00	0	0
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS171 On 16/10/2024 Spot Bond					0.00000	100.42195				0.00	0	0
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS172 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRS173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS174 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	0
<b>Total FRS174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS175 On 26/01/2024 Spot Bond					0.00000	17.48765				0.00	0	0
<b>Total FRS175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS176 On 26/01/2024 Spot Bond					0.00000	17.48764				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>
FRS177 On 19/07/2024 Spot Bond					0.00000	19.75696				0.00	0	0
<b>Total FRS177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS180 On 18/09/2023 Spot Bond					0.00000	101.37305				0.00	0	0
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS182 On 27/09/2025 Spot Bond					0.00000	101.09159				0.00	0	0
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS183 On 04/10/2021 Spot Bond					0.00000	103.85816				0.00	0	0
<b>Total FRS183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS184 On 16/11/2023 Spot Bond					0.00000	109.65932				0.00	0	0
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS186 On 23/01/2024 Spot Bond					0.00000	123.04453				0.00	0	0
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS187 On 23/01/2024 Spot Bond					0.00000	140.61025				0.00	0	0
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS188 On 23/01/2024 Spot Bond					0.00000	120.66910				0.00	0	0
<b>Total FRS188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS194 On 19/06/2026 Spot Bond					0.00000	26.66991				0.00	0	0
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS195 On 19/06/2026 Spot Bond					0.00000	45.95195				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>
FRS197 On 05/08/2024 Spot Bond					0.00000	100.01018				0.00	0	0
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS198 On 03/08/2020 Spot Bond					0.00000	122.38744				0.00	0	0
<b>Total FRS198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS199 On 05/08/2025 Spot Bond					0.00000	100.01630				0.00	0	0
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS200 On 12/08/2025 Spot Bond					0.00000	99.93272				0.00	0	0
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS201 On 06/08/2025 Spot Bond					0.00000	101.77456				0.00	0	0
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS202 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	0
<b>Total FRS202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS204 On 11/09/2020 Spot Bond					0.00000	99.78439				0.00	0	0
<b>Total FRS204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS205 On 15/03/2021 Spot Bond					0.00000	100.79196				0.00	0	0
<b>Total FRS205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS206 On 14/10/2025 Spot Bond					0.00000	100.68935				0.00	0	0
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS207 On 16/11/2020 Spot Bond					0.00000	104.13182				0.00	0	0
<b>Total FRS207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRS207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS208 On 16/11/2020 Spot Bond					0.00000	117.88401				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>
FRS209 On 18/11/2024 Spot Bond					0.00000	101.86248				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>
FRS210 On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total FRS210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS211 On 20/12/2020 Spot Bond					0.00000	210.40828				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>
FRS212 On 04/09/2020 Spot Bond					0.00000	110.16260				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>
FRS213 On 03/09/2021 Spot Bond					0.00000	109.29017				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>
FRS214 On 04/03/2021 Spot Bond					0.00000	99.66420				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>
FRS215 On 20/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total FRS215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS216 On 20/02/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total FRS216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			3.35500	3.35500	3.35500	304.05653				0.00	0	0
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS37 On 07/12/2023 Spot Bond			3.24500	305.49007	3.24500	305.12546				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			3.96500	3.96500	3.96500	298.21139				0.00	0	0
<b>Total FRS43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS46 On 31/01/2022 Spot Bond			3.05000	163.80949	3.05000	163.61633				0.00	0	0
<b>Total FRS46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS49 On 27/10/2020 Spot Bond					0.00000	100.18388				0.00	0	0
<b>Total FRS49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS49</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS51 On 31/01/2022 Spot Bond			2.75000	164.62636	2.75000	164.43623				0.00	0	0
<b>Total FRS51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS62 On 04/11/2026 Spot Bond					0.00000	100.06939				0.00	0	0
<b>Total FRS62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS64 On 26/01/2042 Spot Bond			4.90000	94.12397	4.90000	93.99891				0.00	0	0
<b>Total FRS64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS81 On 30/10/2042 Spot Bond			4.57000	67.69283	4.57000	98.69021				0.00	0	0
<b>Total FRS81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS85 On 31/01/2025 Spot Bond			4.49000	4.49000	4.49000	132.61467				0.00	0	0
<b>Total FRS85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS87 On 31/01/2025 Spot Bond			4.56000	4.56000	4.56000	132.20707				0.00	0	0
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS90 On 07/12/2023 Spot Bond			4.15500	4.15500	4.15500	296.41895				0.00	0	0
<b>Total FRS90 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS90</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRX20 On 01/10/2020 Spot Bond			5.19000	102.29499	5.19000	102.25225				0.00	0	0
<b>Total FRX20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRX23 On 28/02/2023 Spot Bond			6.62000	6.62000	6.62000	104.30684				0.00	0	0
<b>Total FRX23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRX24 On 10/12/2024 Spot Bond			7.78000	115.74563	7.78000	115.67324				0.00	0	0
<b>Total FRX24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRX25 On 26/07/2025 Spot Bond			7.84000	110.85749	7.84000	110.78725				0.00	0	0
<b>Total FRX25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRX26 On 01/10/2026 Spot Bond			8.26000	107.08454	8.26000	107.01351			330,400,000,000.00		40,000,000	520,000,000
<b>Total FRX26 SPOT</b>									<b>330,400,000,000.00</b>		<b>40,000,000</b>	<b>520,000,000</b>
<b>Total For FRX26</b>									<b>330,400,000,000.00</b>		<b>40,000,000</b>	<b>520,000,000</b>
FRX27 On 07/03/2027 Spot Bond			8.03000	112.95680	8.03000	112.88432				0.00	0	0
<b>Total FRX27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRX28 On 26/07/2028 Spot Bond			8.62000	111.61848	8.62000	111.54087				0.00	0	0
<b>Total FRX28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRX30 On 31/01/2030 Spot Bond			9.94000	101.50898	9.94000	101.42785			198,800,000,000.00		20,000,000	10,000,000
<b>Total FRX30 SPOT</b>									<b>198,800,000,000.00</b>		<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For FRX30</b>									<b>198,800,000,000.00</b>		<b>20,000,000</b>	<b>10,000,000</b>
FRX31 On 21/02/2031 Spot Bond			10.31000	96.86013	10.31000	96.77992			618,600,000,000.00		60,000,000	30,000,000
<b>Total FRX31 SPOT</b>									<b>618,600,000,000.00</b>		<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For FRX31</b>									<b>618,600,000,000.00</b>		<b>60,000,000</b>	<b>30,000,000</b>
FRX32 On 31/03/2032 Spot Bond			10.30000	102.64432	10.30000	102.55985				0.00	0	0
<b>Total FRX32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRX45 On 14/04/2045 Spot Bond			12.14000	68.28018	12.14000	68.21425				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>
FS3A5U On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3B1U On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FS3B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3C1 On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3D1 On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A4 On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4A4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A5 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>
FS4B1 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>
FS4C1 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>
FS4D1 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>
FS5A3 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>
FS5A4 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>
FS5A5 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>
FS5B1 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>
FS5C1 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FS5C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5D1 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>
FS5E1 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	101.13105				0.00	0	0
<b>Total FS6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.20295				0.00	0	0
<b>Total FS6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.76746				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>
FS6C1 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>
FS6D1 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>
FS6E1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS6E1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6E1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS7A1 On 20/11/2022 Spot Bond					0.00000	101.65451				0.00	0	0
<b>Total FS7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS7A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.71417				0.00	0	0
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.75039				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.76104				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	100.65240				0.00	0	0
<b>Total GBL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GBL04 On 05/06/2021 Spot Bond					0.00000	102.22935				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	99.33250				0.00	0	0
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GH2A1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH2A1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31U On 25/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GH31U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GH41U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH41U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH5A1 On 25/11/2022 Spot Bond					0.00000	103.72927				0.00	0	0
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.62649				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	103.61081				0.00	0	0
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH5B1 On 25/11/2026 Spot Bond					0.00000	103.74577				0.00	0	0
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH5C1 On 25/11/2026 Spot Bond					0.00000	104.67249				0.00	0	0
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB071 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>
GRB161 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>
GRB171 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>
GRB181 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB18U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB18U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB191 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>
GRB211 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>
GRB221 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>
GRB231 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>
GRB241 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>
GRB251 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>
GRB271 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>
GRB281 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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
<b>Total GRB32U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB32U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB33U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB33U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB34 On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB34U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB34U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRL35 On 12/06/2029 Spot Bond			4.62000	101.83391	4.62000	101.70111				0.00	0	0
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT07 On 21/02/2024 Spot Bond					0.00000	103.71417				0.00	0	0
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT11 On 13/05/2021 Spot Bond					0.00000	100.53680				0.00	0	0
<b>Total GRT11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT12 On 24/06/2020 Spot Bond					0.00000	101.12877				0.00	0	0
<b>Total GRT12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT14 On 15/09/2021 Spot Bond					0.00000	102.31768				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT16 On 17/10/2021 Spot Bond					0.00000	101.39060				0.00	0	0
<b>Total GRT16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT17 On 17/10/2023 Spot Bond			6.45000	111.89373	6.45000	111.83552				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	101.89240				0.00	0	0
<b>Total GRT19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT20 On 03/04/2024 Spot Bond					0.00000	101.91556				0.00	0	0
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT21 On 03/04/2024 Spot Bond			9.49000	101.92335	9.49000	101.84592				0.00	0	0
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT22 On 16/10/2022 Spot Bond					0.00000	100.37793				0.00	0	0
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT23 On 16/10/2024 Spot Bond					0.00000	101.66834				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	101.98724				0.00	0	0
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT25 On 09/03/2025 Spot Bond					0.00000	101.88568				0.00	0	0
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT26 On 09/03/2028 Spot Bond					0.00000	102.85472				0.00	0	7,900,000,000
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,900,000,000</b>
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	<b>7,900,000,000</b>
GRT27 On 28/09/2023 Spot Bond					0.00000	101.05080				0.00	0	0
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT28 On 10/12/2021 Spot Bond					0.00000	101.39904				0.00	0	0
<b>Total GRT28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For GRT28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT29 On 10/12/2023 Spot Bond					0.00000	101.43106				0.00	0	0
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT30 On 10/12/2025 Spot Bond					0.00000	101.88957				0.00	0	0
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT31 On 28/02/2024 Spot Bond					0.00000	101.63114				0.00	0	0
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT32 On 18/04/2024 Spot Bond					0.00000	98.92313				0.00	0	0
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT33 On 18/04/2026 Spot Bond					0.00000	97.17204				0.00	400,000,000	500,000,000
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>500,000,000</b>
<b>Total For GRT33</b>										<b>0.00</b>	<b>400,000,000</b>	<b>500,000,000</b>
GRT34 On 18/04/2029 Spot Bond					0.00000	97.65629				0.00	0	0
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT36 On 27/06/2024 Spot Bond					0.00000	99.36448				0.00	0	0
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT38 On 31/03/2026 Spot Bond					0.00000	100.90605				0.00	0	0
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT39 On 30/04/2026 Spot Bond					0.00000	100.14164				0.00	0	0
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT40 On 20/11/2022 Spot Bond					0.00000	101.73972				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	101.96635				0.00	0	0
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT42 On 20/11/2026 Spot Bond					0.00000	101.81861				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT43 On 24/03/2025 Spot Bond					0.00000	101.01713				0.00	0	0
<b>Total GRT43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT44 On 24/03/2027 Spot Bond					0.00000	101.04158				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
<b>Total GRX02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRX02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
H10T1 On 26/02/2023 Spot Bond					0.00000	101.62903				0.00	0	0
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H10T1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
H10T2 On 30/09/2022 Spot Bond					0.00000	100.93718				0.00	0	0
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
H6T4U On 02/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total H6T4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H6T4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
H7T6U On 02/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total H7T6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H7T6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		100,000,000,000,000.00		1,000,000,000	500,000,000	
<b>Total H8T2U SPOT</b>								<b>10,000,000,000,000.00</b>		<b>1,000,000,000</b>	<b>500,000,000</b>	
<b>Total For H8T2U</b>								<b>10,000,000,000,000.00</b>		<b>1,000,000,000</b>	<b>500,000,000</b>	
H9T1U On 26/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total H9T1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H9T1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HC5T2 On 29/05/2020 Spot Bond					0.00000	101.52950				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total HIL02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HIL02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total HIL03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HIL03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB06 On 11/07/2020 Spot Bond					0.00000	100.67794				0.00	0	0
<b>Total HILB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB07 On 11/07/2021 Spot Bond					0.00000	100.68511				0.00	0	0
<b>Total HILB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB08 On 29/03/2023 Spot Bond					0.00000	98.58662				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	98.99788				0.00	0	0
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB10 On 17/03/2022 Spot Bond					0.00000	101.47938				0.00	0	0
<b>Total HILB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB11 On 15/03/2024 Spot Bond					0.00000	101.71554				0.00	0	0
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB12 On 15/03/2024 Spot Bond					0.00000	101.53821				0.00	0	0
<b>Total HILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total HM1C4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1C4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total HM1C5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1C5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF04/ On 25/11/2020 Spot Bond			10.00000	105.40700	10.00000	105.32400				0.00	0	0
<b>Total HPF04/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For HPF04/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF11 On 31/03/2023 Spot Bond					0.00000	100.94408				0.00	0	0
<b>Total HPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF12 On 31/03/2024 Spot Bond					0.00000	100.90799				0.00	0	0
<b>Total HPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF13 On 30/09/2024 Spot Bond					0.00000	100.89776				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			4.17500	103.91225	4.17500	103.87693				0.00	0	0
<b>Total HWAY20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			100.00000	85.82820	100.00000	85.25473				0.00	0	0
<b>Total HWAY20/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY20/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 07/12/2023 Spot Bond			3.86500	299.53255	3.86500	299.16009				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			4.05500	4.05500	4.05500	300.73346				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			5.15000	73.49740	5.15000	90.83702				0.00	0	0
<b>Total HWAY33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 31/07/2034 Spot Bond			12.17500	82.98159	12.17500	82.90079		48,700,000,000,000.00		4,000,000,000	4,350,000,000	
<b>Total HWAY34 SPOT</b>								<b>18,700,000,000,000.00</b>		<b>4,000,000,000</b>	<b>4,350,000,000</b>	
<b>Total For HWAY34</b>								<b>18,700,000,000,000.00</b>		<b>4,000,000,000</b>	<b>4,350,000,000</b>	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.58500	100.00000	11.50783				0.00	0	0
<b>Total HWAY34/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY34/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 31/07/2035 Spot Bond			12.10500	82.88918	12.10500	82.80892		29,052,000,000,000.00		2,400,000,000	5,020,000,000	
<b>Total HWAY35 SPOT</b>								<b>19,052,000,000,000.00</b>		<b>2,400,000,000</b>	<b>5,020,000,000</b>	
<b>Total For HWAY35</b>								<b>19,052,000,000,000.00</b>		<b>2,400,000,000</b>	<b>5,020,000,000</b>	
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.58451	100.00000	11.50734				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total HWAY35/R209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY35/R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWF11 On 15/07/2022 Spot Bond					0.00000	100.64398				0.00	0	15,000,000,000
<b>Total HWF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,000</b>
<b>Total For HWF11</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,000</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	100.30607				0.00	0	0
<b>Total HWF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWF13 On 28/11/2022 Spot Bond					0.00000	101.64072				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	105.40700	10.00000	105.32400				0.00	0	0
<b>Total HWY023/R197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWY023/R197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Spot Bond			3.80000	136.88016	3.92000	135.98783			213,426,325,120,000.00	56,164,822,400	248,153,603,200	
<b>Total I2025 SPOT</b>									<b>13,426,325,120,000.00</b>	<b>56,164,822,400</b>	<b>248,153,603,200</b>	
<b>Total For I2025</b>									<b>13,426,325,120,000.00</b>	<b>56,164,822,400</b>	<b>248,153,603,200</b>	
I2029 On 31/03/2029 Spot Bond			4.15000	98.39175	4.15000	98.26715			567,944,772,300,000.00	136,854,162,000	196,122,618,600	
<b>Total I2029 SPOT</b>									<b>57,944,772,300,000.00</b>	<b>136,854,162,000</b>	<b>196,122,618,600</b>	
<b>Total For I2029</b>									<b>57,944,772,300,000.00</b>	<b>136,854,162,000</b>	<b>196,122,618,600</b>	
I2033 On 28/02/2033 Spot Bond			4.32000	96.17444	4.32000	96.05170			212,462,704,080,000.00	49,181,181,500	120,553,616,900	
<b>Total I2033 SPOT</b>									<b>12,462,704,080,000.00</b>	<b>49,181,181,500</b>	<b>120,553,616,900</b>	
<b>Total For I2033</b>									<b>12,462,704,080,000.00</b>	<b>49,181,181,500</b>	<b>120,553,616,900</b>	
I2038 On 31/01/2038 Spot Bond			4.20000	112.67243	4.30000	110.99360			373,824,767,400,000.00	89,005,897,000	228,118,767,691	
<b>Total I2038 SPOT</b>									<b>3,824,767,400,000.00</b>	<b>89,005,897,000</b>	<b>228,118,767,691</b>	
<b>Total For I2038</b>									<b>3,824,767,400,000.00</b>	<b>89,005,897,000</b>	<b>228,118,767,691</b>	
I2046 On 31/03/2046 Spot Bond			4.30000	100.51576	4.30000	100.38725			34,363,975,460,000.00	7,991,622,200	159,728,551,800	
<b>Total I2046 SPOT</b>									<b>4,363,975,460,000.00</b>	<b>7,991,622,200</b>	<b>159,728,551,800</b>	
<b>Total For I2046</b>									<b>4,363,975,460,000.00</b>	<b>7,991,622,200</b>	<b>159,728,551,800</b>	
I2050 On 31/12/2050 Spot Bond			4.25000	104.70370	4.30000	103.58801			163,275,605,800,000.00	38,417,789,600	263,569,803,345	
<b>Total I2050 SPOT</b>									<b>3,275,605,800,000.00</b>	<b>38,417,789,600</b>	<b>263,569,803,345</b>	
<b>Total For I2050</b>									<b>3,275,605,800,000.00</b>	<b>38,417,789,600</b>	<b>263,569,803,345</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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IB107U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB107U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IB121U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB121U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IB122U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB122U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IB125U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB125U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IB126U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB126U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IB139U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB139U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IBL02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL100 On 24/05/2020 Spot Bond					0.00000	101.71058				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			6.26500	6.26500	6.26500	109.44634				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	101.59791				0.00	0	0
<b>Total IBL102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL102</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.49807				0.00	0	0
<b>Total IBL104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	100.13425				0.00	0	0
<b>Total IBL106 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IBL106</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL109 On 07/12/2023 Spot Bond			3.81500	300.00769	3.81500	299.63584				0.00	0	0
<b>Total IBL109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL109</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	101.39555				0.00	0	0
<b>Total IBL110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL112 On 21/05/2020 Spot Bond					0.00000	101.72958				0.00	0	0
<b>Total IBL112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL113 On 21/05/2021 Spot Bond					0.00000	101.71169				0.00	0	0
<b>Total IBL113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL114 On 21/05/2022 Spot Bond					0.00000	102.03950				0.00	0	0
<b>Total IBL114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL115 On 21/05/2023 Spot Bond					0.00000	101.76003				0.00	0	0
<b>Total IBL115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL116 On 20/06/2020 Spot Bond					0.00000	101.02977				0.00	0	0
<b>Total IBL116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL118 On 24/07/2020 Spot Bond					0.00000	100.23217				0.00	0	0
<b>Total IBL118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL119 On 16/08/2021 Spot Bond					0.00000	99.84659				0.00	0	0
<b>Total IBL119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL120 On 12/10/2020 Spot Bond					0.00000	100.63983				0.00	0	0
<b>Total IBL120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL123 On 14/02/2022 Spot Bond					0.00000	100.03747				0.00	0	0
<b>Total IBL123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL124 On 14/02/2024 Spot Bond					0.00000	99.90849				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IBL124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL128 On 11/04/2022 Spot Bond					0.00000	100.65283				0.00	0	0
<b>Total IBL128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL129 On 30/05/2022 Spot Bond					0.00000	101.82600				0.00	0	0
<b>Total IBL129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL130 On 22/07/2022 Spot Bond					0.00000	100.47700				0.00	0	0
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL131 On 07/08/2020 Spot Bond					0.00000	100.01366				0.00	0	0
<b>Total IBL131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL132 On 12/08/2024 Spot Bond					0.00000	99.93540				0.00	0	0
<b>Total IBL132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL133 On 12/09/2022 Spot Bond					0.00000	101.36648				0.00	0	0
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL134 On 17/10/2024 Spot Bond					0.00000	100.35341				0.00	0	0
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL135 On 22/11/2024 Spot Bond					0.00000	101.76478				0.00	0	0
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL136 On 22/11/2021 Spot Bond					0.00000	101.69413				0.00	0	0
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL137 On 21/01/2025 Spot Bond					0.00000	100.31370				0.00	0	0
<b>Total IBL137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL138 On 21/01/2026 Spot Bond					0.00000	100.31924				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL140 On 14/02/2021 Spot Bond					0.00000	99.91498				0.00	0	0
<b>Total IBL140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL141 On 20/08/2020 Spot Bond			7.61500	7.61500	7.61500	101.65065				0.00	0	0
<b>Total IBL141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL142 On 20/02/2022 Spot Bond					0.00000	101.71840				0.00	1,000,000,000	1,000,000,000
<b>Total IBL142 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For IBL142</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
IBL143 On 11/03/2021 Spot Bond					0.00000	101.36550				0.00	0	0
<b>Total IBL143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL145 On 20/03/2026 Spot Bond					0.00000	101.35525				0.00	0	0
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL36 On 31/01/2022 Spot Bond			2.78000	2.78000	2.78000	164.35401				0.00	0	0
<b>Total IBL36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL43/J On 25/11/2020 Spot Bond			10.00000	105.40700	10.00000	105.32400				0.00	0	0
<b>Total IBL43/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL43/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL50 On 02/08/2020 Spot Bond			6.08500	103.12307	6.08500	103.07222				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			6.91000	113.28034	6.91000	113.21694				0.00	0	0
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL65 On 29/07/2021 Spot Bond					0.00000	100.42302				0.00	0	0
<b>Total IBL65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL67 On 31/01/2022 Spot Bond			2.90000	164.21727	2.90000	164.02560				0.00	0	0
<b>Total IBL67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL75 On 19/08/2020 Spot Bond					0.00000	102.05268				0.00	0	0
<b>Total IBL75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IBL75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL77 On 25/11/2020 Spot Bond					0.00000	102.14365				0.00	6,180,000,000	3,090,000,000
<b>Total IBL77 SPOT</b>										<b>0.00</b>	<b>6,180,000,000</b>	<b>3,090,000,000</b>
<b>Total For IBL77</b>										<b>0.00</b>	<b>6,180,000,000</b>	<b>3,090,000,000</b>
IBL78 On 25/11/2022 Spot Bond			6.75000	112.17302	6.75000	112.11167				0.00	0	0
<b>Total IBL78 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL78</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IBL81U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL81U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL86 On 20/05/2021 Spot Bond					0.00000	102.65774				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			6.19000	103.78932	6.19000	108.88683				0.00	0	0
<b>Total IBL88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL88/FOn 20/05/2021 Spot Bond			100.00000	49.18170	100.00000	53.87798				0.00	0	0
<b>Total IBL88/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL88/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL89 On 26/05/2021 Spot Bond					0.00000	101.85570				0.00	0	0
<b>Total IBL89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL89</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL95 On 12/09/2021 Spot Bond					0.00000	102.36402				0.00	0	0
<b>Total IBL95 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL95</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL98 On 03/10/2023 Spot Bond					0.00000	102.41886				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>
IDC01UOn 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>
IDC02UOn 28/02/2028 Spot Bond			100.00000	11.04614	100.00000	10.97256				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>
IDCG03On 22/10/2020 Spot Bond			5.74000	101.55093	5.74000	101.50425				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IDCG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG06 On 24/11/2024 Spot Bond			8.69000	107.59514	8.69000	107.51974				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	100.21112				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			10.61000	103.97951	10.61000	104.00309				0.00	0	0
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.59731				0.00	0	0
<b>Total IDCG10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG11 On 05/12/2026 Spot Bond			9.29000	111.94965	9.29000	111.86635				0.00	0	0
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.47218				0.00	0	0
<b>Total IDCG12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG13 On 26/04/2023 Spot Bond					0.00000	98.92559				0.00	0	1,240,000,000
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,240,000,000</b>
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	<b>1,240,000,000</b>
IDCG14 On 12/11/2021 Spot Bond					0.00000	99.94030				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	98.38074				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	97.51481				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	99.99984				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.38581				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	99.25982				0.00	1,000,000,000	500,000,000
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For IDCG19</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
IDCG20 On 18/12/2020 Spot Bond					0.00000	101.24175				0.00	0	0
<b>Total IDCG20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.28318				0.00	0	0
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG22 On 18/12/2024 Spot Bond					0.00000	101.37122				0.00	0	0
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.16975				0.00	0	0
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.36301				0.00	0	0
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IDCP1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP2U On 05/04/2025 Spot Bond			100.00000	6.66727	100.00000	6.62310				0.00	0	0
<b>Total IDCP2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP3U On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IDCP3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IFC01 On 10/12/2024 Spot Bond			8.19000	105.62463	8.19000	105.55516				0.00	0	0
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IFC02 On 14/04/2021 Spot Bond			6.00500	103.08947	6.00500	103.03949				0.00	0	0
<b>Total IFC02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IFC02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN289U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN289U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN306U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN306U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN327U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN327U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN329U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN329U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN334U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN334U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN419U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN419U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN420U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN420U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN421U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN421U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN422U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN422U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN425U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN425U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN426U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN426U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659				0.00	0	0
<b>Total ING196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING211 On 25/11/2020 Spot Bond			10.00000	105.40700	10.00000	105.32400				0.00	0	0
<b>Total ING211/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING211/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING362 On 24/02/2021 Spot Bond					0.00000	101.70149				0.00	0	0
<b>Total ING362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING362</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING375 On 24/02/2023 Spot Bond					0.00000	100.15052				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	102.63971				0.00	5,944,800	2,972,400
<b>Total ING383 SPOT</b>										<b>0.00</b>	<b>5,944,800</b>	<b>2,972,400</b>
<b>Total For ING383</b>										<b>0.00</b>	<b>5,944,800</b>	<b>2,972,400</b>
ING384 On 30/09/2021 Spot Bond					0.00000	89.79794				0.00	9,915,600	4,957,800
<b>Total ING384 SPOT</b>										<b>0.00</b>	<b>9,915,600</b>	<b>4,957,800</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ING384</b>										<b>0.00</b>	<b>9,915,600</b>	<b>4,957,800</b>
INLV01 On 12/08/2024 Spot Bond					0.00000	100.26029				0.00	0	0
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV02 On 20/10/2020 Spot Bond					0.00000	101.17387				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	100.92584				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			7.45000	106.95378	7.45000	106.88932				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	98.71110				0.00	0	14,658,000
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,658,000</b>
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	<b>14,658,000</b>
IPC30U On 30/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	400,000,000
<b>Total IPC30U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For IPC30U</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
IPF01/J On 25/11/2020 Spot Bond			10.00000	105.40700	10.00000	105.32400				0.00	0	0
<b>Total IPF01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF01/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF13 On 04/12/2020 Spot Bond					0.00000	101.61048				0.00	0	0
<b>Total IPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF15 On 17/12/2020 Spot Bond					0.00000	101.45456				0.00	0	0
<b>Total IPF15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF16 On 17/12/2021 Spot Bond					0.00000	101.38614				0.00	0	0
<b>Total IPF16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF17 On 22/12/2020 Spot Bond					0.00000	101.03535				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	101.04783				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF19 On 22/12/2022 Spot Bond					0.00000	101.06030				0.00	0	0
<b>Total IPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF21 On 17/03/2022 Spot Bond					0.00000	101.89805				0.00	0	0
<b>Total IPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF22 On 14/06/2022 Spot Bond					0.00000	101.38251				0.00	0	0
<b>Total IPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IPF23U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF23U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF24 On 05/02/2023 Spot Bond					0.00000	100.01372				0.00	0	0
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF25 On 15/10/2023 Spot Bond					0.00000	100.41079				0.00	0	0
<b>Total IPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF26 On 07/11/2023 Spot Bond					0.00000	99.95215				0.00	0	0
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF27 On 07/11/2024 Spot Bond					0.00000	99.95111				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	101.02289				0.00	0	0
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF31 On 25/03/2026 Spot Bond					0.00000	99.15888				0.00	0	0
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF32 On 01/07/2026 Spot Bond					0.00000	100.91317				0.00	0	0
<b>Total IPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF33 On 12/12/2024 Spot Bond					0.00000	101.45544				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>
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/R On 31/01/2022 Spot Bond			2.75000	100.76073	2.75000	100.73805				0.00	0	0
<b>Total IV017/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV017/R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV019 On 31/03/2028 Spot Bond			7.47000	145.13229	7.47000	144.91017				0.00	0	0
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV033 On 11/02/2021 Spot Bond					0.00000	100.48285				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			7.45000	106.66456	7.45000	106.60028				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	103.25487				0.00	0	1,000,000,000
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For IV035</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
IV036 On 22/07/2021 Spot Bond					0.00000	103.14778				0.00	0	0
<b>Total IV036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV038 On 23/09/2021 Spot Bond					0.00000	101.36779				0.00	0	0
<b>Total IV038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV039 On 31/01/2022 Spot Bond			5.00000	5.00000	5.00000	158.41555				0.00	0	0
<b>Total IV039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IV039</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV040 On 29/09/2021 Spot Bond					0.00000	102.85580				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			8.27000	106.12089	8.27000	106.05081				0.00	0	0
<b>Total IV041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV042 On 18/11/2021 Spot Bond					0.00000	105.99276				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			8.28500	8.28500	8.28500	111.75823				0.00	0	0
<b>Total IV043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV043</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV044 On 31/01/2022 Spot Bond					0.00000	100.19655				0.00	0	0
<b>Total IV044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV045 On 31/01/2022 Spot Bond			3.70000	162.05781	3.70000	161.85816				0.00	0	0
<b>Total IV045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV045</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV046 On 21/06/2022 Spot Bond					0.00000	102.09843				0.00	0	250,000,000
<b>Total IV046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
<b>Total For IV046</b>										<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
IV050 On 26/06/2024 Spot Bond					0.00000	102.55193				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>
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IV142U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV142U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV164U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV164U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV166U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV166U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV168U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV168U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV170U On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV170U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV170U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV171U On 21/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV171U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV171U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV19A On 31/03/2028 Spot Bond			6.17000	158.50966	6.17000	158.28337				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>
IVA994 On 07/05/2020 Spot Bond			5.10000	5.10000	5.10000	5.10000				0.00	0	0
<b>Total IVA994 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA994</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA995 On 14/05/2020 Spot Bond			5.10000	5.10000	5.10000	99.87440				0.00	0	0
<b>Total IVA995 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA995</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA996 On 20/05/2020 Spot Bond			5.10000	5.10000	5.10000	99.79085				0.00	0	0
<b>Total IVA996 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA996</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA997 On 25/05/2020 Spot Bond			5.10000	5.10000	5.10000	99.72133				0.00	0	0
<b>Total IVA997 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA997</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA998 On 04/06/2020 Spot Bond			5.15000	5.15000	5.15000	99.57850				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA999 On 11/06/2020 Spot Bond			5.15000	5.15000	5.15000	99.48066				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	105.40700	10.00000	105.32400				0.00	0	0
<b>Total IVC005/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC005/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC034 On 30/06/2021 Spot Bond					0.00000	100.95304				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			11.45000	100.44299	11.45000	100.35086				0.00	0	0
<b>Total IVC040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC063 On 07/08/2020 Spot Bond					0.00000	100.01753				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			6.76500	110.54133	6.76500	110.48106				0.00	0	0
<b>Total IVC094 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC094</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC097 On 29/06/2021 Spot Bond					0.00000	101.00312				0.00	0	0
<b>Total IVC097 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC097</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC103 On 29/06/2021 Spot Bond					0.00000	101.01893				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	101.00839				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	102.97193				0.00	4,620,000,000	2,310,000,000
<b>Total IVC109 SPOT</b>										<b>0.00</b>	<b>4,620,000,000</b>	<b>2,310,000,000</b>
<b>Total For IVC109</b>										<b>0.00</b>	<b>4,620,000,000</b>	<b>2,310,000,000</b>
IVC110 On 19/05/2021 Spot Bond			6.41500	103.05710	6.41500	107.87917				0.00	0	0
<b>Total IVC110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC111 On 19/05/2020 Spot Bond					0.00000	101.81140				0.00	0	0
<b>Total IVC111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IVC111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC114 On 14/09/2021 Spot Bond					0.00000	101.44716				0.00	0	0
<b>Total IVC114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC116 On 16/08/2020 Spot Bond					0.00000	100.15875				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	95.97957				0.00	0	0
<b>Total IVC134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC135 On 31/07/2020 Spot Bond					0.00000	100.21339				0.00	0	0
<b>Total IVC135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC136 On 22/08/2021 Spot Bond					0.00000	102.78598				0.00	0	0
<b>Total IVC136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC137 On 29/08/2021 Spot Bond					0.00000	101.81740				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	98.33940				0.00	0	0
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC144 On 03/12/2021 Spot Bond					0.00000	101.63717				0.00	0	0
<b>Total IVC144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC145 On 06/12/2020 Spot Bond					0.00000	101.53181				0.00	0	0
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC146 On 03/12/2020 Spot Bond					0.00000	101.57789				0.00	0	0
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC147 On 21/12/2021 Spot Bond					0.00000	101.02293				0.00	0	0
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC148 On 13/12/2021 Spot Bond					0.00000	102.35096				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IVC148 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC148</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC149 On 13/12/2021 Spot Bond					0.00000	102.26743				0.00	0	0
<b>Total IVC149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC152 On 15/12/2024 Spot Bond					0.00000	101.66201				0.00	0	0
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC154 On 05/02/2021 Spot Bond					0.00000	100.00936				0.00	0	0
<b>Total IVC154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC156 On 22/04/2021 Spot Bond					0.00000	100.27684				0.00	0	0
<b>Total IVC156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC159 On 06/06/2023 Spot Bond					0.00000	100.97887				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>
IVC161 On 09/05/2020 Spot Bond					0.00000	99.95334				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 17/05/2020 Spot Bond					0.00000	99.84249				0.00	0	0
<b>Total IVC162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC163 On 17/03/2022 Spot Bond					0.00000	101.40033				0.00	0	0
<b>Total IVC163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC165 On 20/09/2020 Spot Bond					0.00000	101.02645				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC167 On 23/03/2021 Spot Bond					0.00000	100.97875				0.00	0	0
<b>Total IVC167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC169 On 19/02/2021 Spot Bond					0.00000	101.75994				0.00	0	0
<b>Total IVC169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC68UOn 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>
IVC80UOn 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>
IVC84UOn 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>
IVC85UOn 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>
IVC91UOn 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>
IVC95UOn 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>
IVC96UOn 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>
IVC99UOn 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC99U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC99U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVF80U On 17/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVF80U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF80U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVZ001 On 18/06/2020 Spot Bond			5.15000	5.15000	5.15000	99.38301				0.00	0	0
<b>Total IVZ001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IVZ001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVZ002 On 09/07/2020 Spot Bond			5.20000	5.20000	5.20000	99.08247				0.00	0	0
<b>Total IVZ002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVZ002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVZ003 On 06/08/2020 Spot Bond			5.20000	5.20000	5.20000	98.69239				0.00	0	0
<b>Total IVZ003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVZ003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVZ004 On 16/07/2020 Spot Bond			5.20000	5.20000	5.20000	98.98466				0.00	0	0
<b>Total IVZ004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVZ004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVZ005 On 30/07/2020 Spot Bond			5.20000	5.20000	5.20000	98.78962				0.00	0	0
<b>Total IVZ005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVZ005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVZ006 On 13/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	15,000,000,000	15,000,000,000	
<b>Total IVZ006 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>15,000,000,000</b>	<b>15,000,000,000</b>	
<b>Total For IVZ006</b>									<b>10,000,000,000,000.00</b>	<b>15,000,000,000</b>	<b>15,000,000,000</b>	
JAS03L On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
<b>Total JAS03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For JAS03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
<b>Total JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.30882			0.00	0	0	
<b>Total JPM002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For JPM002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.99785			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			9.75000	101.04585	9.75000	100.96703			0.00	0	0	
<b>Total KAP007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For KAP007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
KAP009 On 24/05/2020 Spot Bond					0.00000	101.82164			0.00	0	0	
<b>Total KAP009 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For KAP009</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
KAP010 On 15/09/2020 Spot Bond					0.00000	101.48767			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total KAP010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP012 On 01/12/2022 Spot Bond					0.00000	101.69580				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	98.53141				0.00	0	0
<b>Total KAP013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP014 On 19/07/2024 Spot Bond					0.00000	100.31943				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	96.64874				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	99.60754				0.00	0	0
<b>Total KAP016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP11 On 24/10/2022 Spot Bond					0.00000	100.94700				0.00	0	0
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KSB009 On 05/08/2020 Spot Bond					0.00000	100.59599				0.00	0	0
<b>Total KSB009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KW01 On 31/10/2027 Spot Bond			9.28000	122.77635	9.28000	122.68559				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	98.09990				0.00	0	1,500,000,000
<b>Total LBK15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For LBK15</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
LBK18 On 22/03/2022 Spot Bond					0.00000	103.75340				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK20 On 08/06/2022 Spot Bond			6.45000	111.48946	6.45000	111.43145				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	101.35946				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	98.52347				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			7.31000	111.93351	7.31000	111.86765				0.00	0	4,808,716,700
<b>Total LBK24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,808,716,700</b>
<b>Total For LBK24</b>										<b>0.00</b>	<b>0</b>	<b>4,808,716,700</b>
LBK26 On 23/03/2021 Spot Bond					0.00000	101.27059				0.00	0	0
<b>Total LBK26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK27 On 23/03/2023 Spot Bond					0.00000	102.28601				0.00	0	0
<b>Total LBK27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK28 On 15/05/2028 Spot Bond			12.02000	92.53424	12.02000	92.44526				0.00	0	0
<b>Total LBK28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK29 On 07/06/2023 Spot Bond			11.25000	100.22605	11.25000	100.13619				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	98.91872				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	95.17872				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	99.99987				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	101.04762				0.00	0	0
<b>Total LBK33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For LBK33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK35 On 26/03/2024 Spot Bond					0.00000	101.31049				0.00	0	0
<b>Total LBK35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK36 On 25/06/2020 Spot Bond					0.00000	100.96926				0.00	0	0
<b>Total LBK36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK37 On 25/06/2024 Spot Bond					0.00000	101.05263				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	89.75708				0.00	0	0
<b>Total LBK38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK39L On 23/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total LBK39U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK39U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK40L On 23/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total LBK40U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LGL04 On 14/08/2020 Spot Bond			5.90000	103.00080	5.90000	102.95164				0.00	0	0
<b>Total LGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LGL05 On 12/12/2021 Spot Bond					0.00000	103.33880				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			6.80000	108.42788	6.80000	108.36847				0.00	0	2,500,000,000
<b>Total LGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For LGL06</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
LGL07 On 04/10/2022 Spot Bond					0.00000	102.72151				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	102.10657				0.00	380,000,000	590,000,000
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>380,000,000</b>	<b>590,000,000</b>
<b>Total For LGL08</b>										<b>0.00</b>	<b>380,000,000</b>	<b>590,000,000</b>
LGL09 On 28/08/2024 Spot Bond					0.00000	101.57434				0.00	800,000,000	800,000,000

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 LGL09 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>800,000,000</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>800,000,000</b>	<b>800,000,000</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	99.41471				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>
LHC15 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>
LHC16 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>
LHC17 On 15/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total LHC17U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC17U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHL26 On 13/11/2020 Spot Bond					0.00000	99.86182				0.00	0	0
<b>Total LHL26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHL27 On 13/02/2021 Spot Bond					0.00000	99.88153				0.00	0	0
<b>Total LHL27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHL28 On 13/02/2022 Spot Bond					0.00000	99.86261				0.00	0	0
<b>Total LHL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHL29 On 05/12/2020 Spot Bond					0.00000	101.85291				0.00	0	0
<b>Total LHL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LOM02 On 30/01/2024 Spot Bond					0.00000	100.19286				0.00	0	0
<b>Total LOM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LOM02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LOM03 On 25/11/2024 Spot Bond					0.00000	102.18626				0.00	0	0
<b>Total LOM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LOM03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LOM04 On 25/05/2025 Spot Bond					0.00000	102.22615				0.00	0	0
<b>Total LOM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LOM04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.78233				0.00	0	0
<b>Total LRFA3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFA3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.82493				0.00	0	0
<b>Total LRFB3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFB3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.85688				0.00	0	0
<b>Total LRFC3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFC3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ18 On 14/05/2020 Spot Bond					0.00000	99.53297				0.00	0	0
<b>Total MAQ186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBC28 On 29/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MBC28U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBC28U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 28/08/2020 Spot Bond					0.00000	101.73471				0.00	2,000,000,000	1,300,000,000
<b>Total MBF057 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,300,000,000</b>
<b>Total For MBF057</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,300,000,000</b>
MBF05 On 21/05/2021 Spot Bond					0.00000	101.36628				0.00	0	0
<b>Total MBF059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF059</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF06 On 17/08/2021 Spot Bond					0.00000	99.43925				0.00	0	0
<b>Total MBF061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF061</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF06 On 07/06/2020 Spot Bond					0.00000	101.36399				0.00	0	0
<b>Total MBF062 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF062</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF06 On 07/06/2022 Spot Bond					0.00000	101.47838				0.00	0	0
<b>Total MBF063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF063</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF06 On 30/09/2020 Spot Bond					0.00000	100.88139				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	100.38613				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
MBP03 On 26/05/2020 Spot Bond					0.00000	101.63322				0.00	0	0
<b>Total MBP037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03 On 02/11/2022 Spot Bond					0.00000	100.06480				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	101.86994				0.00	0	0
<b>Total MBP039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP039</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 23/02/2023 Spot Bond					0.00000	101.69036				0.00	0	0
<b>Total MBP040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 13/04/2021 Spot Bond					0.00000	100.63529				0.00	0	0
<b>Total MBP041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 26/04/2021 Spot Bond					0.00000	100.16825				0.00	0	0
<b>Total MBP042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 27/07/2023 Spot Bond					0.00000	100.16986				0.00	0	0
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 27/09/2021 Spot Bond					0.00000	100.93846				0.00	0	0
<b>Total MBP044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 27/09/2023 Spot Bond					0.00000	100.94984				0.00	0	0
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 26/02/2022 Spot Bond					0.00000	101.17498				0.00	1,000,000,000	1,000,000,000
<b>Total MBP046 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For MBP046</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
MBP04 On 26/02/2024 Spot Bond					0.00000	101.62330				0.00	0	0
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 27/03/2022 Spot Bond					0.00000	100.93848				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total MBP048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04:On 27/03/2024 Spot Bond					0.00000	100.94987				0.00	0	0
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP05:On 23/08/2022 Spot Bond					0.00000	101.64397				0.00	0	0
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	101.36859				0.00	0	0
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MIIL03 On 28/08/2023 Spot Bond					0.00000	119.58753				0.00	0	0
<b>Total MIIL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIIL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0:On 17/03/2021 Spot Bond			6.00000	104.81110	6.00000	104.76061				0.00	0	0
<b>Total MMIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0:On 01/06/2020 Spot Bond					0.00000	101.82110				0.00	0	0
<b>Total MMIG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0:On 12/08/2025 Spot Bond			10.75000	10.75000	10.75000	104.80083				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			6.85000	110.88303	6.85000	110.82149				0.00	0	1,050,000,000
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
MMIG0:On 19/10/2028 Spot Bond					0.00000	99.58753				0.00	0	1,500,000,000
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
MMIG0' On 18/09/2024 Spot Bond					0.00000	98.08434				0.00	0	1,000,000,000
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
MML01 On 10/12/2026 Spot Bond					0.00000	99.03866				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MML02 On 10/12/2026 Spot Bond			8.82000	106.17919	8.82000	106.10411				0.00	0	0
<b>Total MML02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MML02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MQB00 On 28/08/2023 Spot Bond					0.00000	119.71473				0.00	0	0
<b>Total MQB003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MQB003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN06 On 13/07/2020 Spot Bond					0.00000	100.82221				0.00	300,000,000	300,000,000
<b>Total MTN06 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>300,000,000</b>
<b>Total For MTN06</b>										<b>0.00</b>	<b>300,000,000</b>	<b>300,000,000</b>
MTN07 On 13/07/2022 Spot Bond					0.00000	102.05983				0.00	0	0
<b>Total MTN07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN08 On 11/10/2020 Spot Bond					0.00000	100.95041				0.00	0	0
<b>Total MTN08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN09 On 11/10/2022 Spot Bond					0.00000	100.57650				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	100.51542				0.00	0	1,000,000,000
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
MTN11 On 04/06/2021 Spot Bond					0.00000	102.08275				0.00	0	0
<b>Total MTN11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN12 On 04/06/2023 Spot Bond					0.00000	102.23239				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	100.69646				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	99.95379				0.00	0	0
<b>Total MTN14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN15 On 10/05/2024 Spot Bond					0.00000	99.95212				0.00	0	0
<b>Total MTN15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For MTN15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN16 On 30/05/2022 Spot Bond					0.00000	100.65710				0.00	0	0
<b>Total MTN16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN17 On 30/05/2024 Spot Bond					0.00000	101.70264				0.00	0	0
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN18 On 30/05/2026 Spot Bond					0.00000	100.06562				0.00	0	0
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN19 On 07/03/2025 Spot Bond					0.00000	101.51091				0.00	0	0
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN20 On 07/09/2026 Spot Bond					0.00000	101.30021				0.00	20,000,000	10,000,000
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For MTN20</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
MTNC2 On 10/05/2020 Spot Bond					0.00000	99.95877				0.00	0	0
<b>Total MTNC20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTNC20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTNC2 On 07/09/2020 Spot Bond					0.00000	101.39664				0.00	0	0
<b>Total MTNC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTNC21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTNC2 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MTNC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTNC22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MWA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MWA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MWA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total MWA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWAR(On 22/02/2021 Spot Bond					0.00000	101.81529				0.00	0	0
<b>Total MWAR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWAR02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWAR(On 22/11/2021 Spot Bond					0.00000	101.79514				0.00	0	0
<b>Total MWAR03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWAR03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWAR(On 22/11/2022 Spot Bond					0.00000	101.79514				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	101.14470				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	101.17335				0.00	0	0
<b>Total N6D26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6D26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6E26 On 22/03/2021 Spot Bond					0.00000	101.15597				0.00	0	0
<b>Total N6E26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6E26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6F26 On 22/03/2021 Spot Bond					0.00000	101.38143				0.00	0	0
<b>Total N6F26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6F26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6G26 On 22/03/2021 Spot Bond					0.00000	102.42107				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	101.05376				0.00	0	0
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N7B25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N7C25 On 20/03/2022 Spot Bond					0.00000	101.24896				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N7D25 On 20/03/2022 Spot Bond					0.00000	101.41469				0.00	0	0
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N7E25 On 20/03/2022 Spot Bond					0.00000	101.56694				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			6.74000	103.29351	6.74000	107.35883				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			5.55000	104.02246	5.55000	103.97538				0.00	0	0
<b>Total NAM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NAM03 On 01/08/2023 Spot Bond			6.85000	111.89275	6.85000	111.83066				0.00	0	0
<b>Total NAM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NAM04 On 01/08/2026 Spot Bond			9.72000	106.48255	9.72000	106.39929				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	99.59364				0.00	0	0
<b>Total NBG01G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBG01G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBG02 On 30/04/2024 Spot Bond					0.00000	100.31221				0.00	0	0
<b>Total NBG02G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBG02G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBG03 On 30/04/2026 Spot Bond					0.00000	100.13834				0.00	0	0
<b>Total NBG03G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBG03G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBG04 On 25/10/2022 Spot Bond					0.00000	100.16773				0.00	0	0
<b>Total NBG04G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBG04G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBG05 On 25/10/2024 Spot Bond					0.00000	100.17122				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			5.96500	105.60442	5.96500	105.55327				0.00	0	0
<b>Total NBK11A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NBK11A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK12/On 19/03/2021 Spot Bond			5.08000	104.89669	5.08000	104.85380				0.00	0	0
<b>Total NBK12A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK12/On 19/03/2021 Spot Bond			9.38000	101.32896	9.38000	101.25326				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			6.65000	111.71120	6.65000	111.65164				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			5.46500	107.60306	5.46500	107.55552				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			5.71500	107.21801	5.71500	107.16823				0.00	0	0
<b>Total NBK15A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK16/On 12/02/2025 Spot Bond			8.12000	107.40733	8.12000	107.33689				0.00	0	0
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK17/On 22/04/2026 Spot Bond			8.32000	108.03452	8.32000	107.96235				0.00	0	1,220,000,000
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,220,000,000</b>
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	<b>1,220,000,000</b>
NBK18/On 01/06/2020 Spot Bond			5.75000	104.28500	5.75000	104.23590				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			6.24500	110.71999	6.24500	110.66418				0.00	0	0
<b>Total NBK19A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK19A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20/On 01/06/2026 Spot Bond			8.32000	114.12947	8.32000	114.05324				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>
NBK20/On 25/06/2021 Spot Bond					0.00000	101.33719				0.00	0	0
<b>Total NBK20B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK21/On 21/07/2027 Spot Bond			9.25000	110.34824	9.25000	110.26604			370,000,000,000.00		40,000,000	20,000,000

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 NBK21A SPOT</b>										<b>370,000,000,000.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For NBK21A</b>										<b>370,000,000,000.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
NBK22/On 19/11/2022 Spot Bond			6.23000	113.64590	6.23000	113.58846				0.00	0	0
<b>Total NBK22A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK22A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK23/On 19/11/2025 Spot Bond			9.01000	112.26591	9.01000	112.18439				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			8.99000	115.69149	8.99000	115.60766				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>
NBK24f/On 11/02/2022 Spot Bond					0.00000	99.95322				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			6.55000	6.55000	6.55000	112.63545				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>
NBK25f/On 12/02/2025 Spot Bond					0.00000	99.45943				0.00	0	0
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK26/On 10/05/2023 Spot Bond			100.00000	18.56240	100.00000	18.43919				0.00	0	0
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK26f/On 22/04/2026 Spot Bond					0.00000	101.51123				0.00	0	0
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK27/On 10/05/2026 Spot Bond			9.30000	108.38955	9.30000	108.30866				0.00	0	0
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK28/On 02/08/2023 Spot Bond			6.19000	113.72742	6.19000	113.67030				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>
NBK28f/On 19/11/2020 Spot Bond					0.00000	102.18897				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK29/On 31/07/2026 Spot Bond			9.12000	109.32893	9.12000	109.24861				0.00	0	0
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK30/On 20/02/2024 Spot Bond			6.18500	113.46714	6.18500	113.41019				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>
NBK30fOn 18/02/2021 Spot Bond					0.00000	102.19027				0.00	0	0
<b>Total NBK30B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK30B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK31/On 09/11/2023 Spot Bond			6.50000	109.01815	6.50000	108.96111				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>
NBK31fOn 17/02/2023 Spot Bond					0.00000	102.34094				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>
NBK34fOn 10/05/2021 Spot Bond					0.00000	100.43750				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>
NBK35fOn 10/05/2023 Spot Bond					0.00000	99.94976				0.00	0	0
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK36fOn 10/05/2026 Spot Bond					0.00000	101.64493				0.00	0	0
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK38fOn 02/08/2021 Spot Bond					0.00000	100.30664				0.00	0	0
<b>Total NBK38B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK38B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK4 On 28/10/2024 Spot Bond			10.51500	10.51500	10.51500	63.94268				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>
NBK40fOn 31/07/2026 Spot Bond					0.00000	103.69609				0.00	0	0
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK42fOn 21/02/2022 Spot Bond					0.00000	102.53333				0.00	0	0
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NBK42B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK43f On 20/02/2024 Spot Bond					0.00000	102.54479				0.00	0	0
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK44f On 15/02/2021 Spot Bond					0.00000	101.95428				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>
NBK45f On 15/02/2023 Spot Bond					0.00000	102.58840				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>
NBK46f On 15/08/2025 Spot Bond					0.00000	102.97571				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>
NBK47f On 15/02/2028 Spot Bond					0.00000	102.21125				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>
NBK48f On 09/11/2021 Spot Bond					0.00000	100.05790				0.00	0	0
<b>Total NBK48B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK48B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK49f On 09/11/2023 Spot Bond					0.00000	98.54920				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>
NBK50f On 09/11/2025 Spot Bond					0.00000	98.76885				0.00	0	0
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK51f On 21/02/2022 Spot Bond					0.00000	101.84777				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>
NBK52f On 21/02/2024 Spot Bond					0.00000	100.57033				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>
NBK53f On 21/02/2026 Spot Bond					0.00000	101.43757				0.00	0	0
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK54f On 21/02/2029 Spot Bond					0.00000	101.81042				0.00	1,480,000,000	370,000,000



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 NBK54B SPOT</b>										<b>0.00</b>	<b>1,480,000,000</b>	<b>370,000,000</b>
<b>Total For NBK54B</b>										<b>0.00</b>	<b>1,480,000,000</b>	<b>370,000,000</b>
NBKB5:On 01/08/2022 Spot Bond					0.00000	100.06270				0.00	400,000,000	200,000,000
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For NBKB55</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
NBKB5:On 01/08/2024 Spot Bond					0.00000	100.06420				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	99.22117				0.00	0	0
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBKB5:On 01/08/2029 Spot Bond					0.00000	99.30179				0.00	0	0
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBKB5:On 24/02/2023 Spot Bond					0.00000	100.33644				0.00	1,000,000,000	1,500,000,000
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,500,000,000</b>
<b>Total For NBKB59</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,500,000,000</b>
NBKB6:On 24/02/2025 Spot Bond					0.00000	100.90822				0.00	0	0
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBKB6:On 24/02/2027 Spot Bond					0.00000	100.58695				0.00	0	0
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8:On 20/03/2024 Spot Bond					0.00000	101.14284				0.00	0	0
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8:On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8:On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8:On 20/03/2024 Spot Bond			9.68500	104.55903	9.68500	104.47845				0.00	0	0
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8:On 20/03/2024 Spot Bond					0.00000	101.13619				0.00	0	0
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			9.72000	103.88645	9.72000	103.80610				0.00	0	0
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.14284				0.00	0	0
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.15335				0.00	0	0
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.16662				0.00	0	0
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2020 Spot Bond					0.00000	101.12775				0.00	0	0
<b>Total NCLN94 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN94</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NDAL0 On 18/02/2021 Spot Bond					0.00000	99.85050				0.00	0	0
<b>Total NDAL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NDAL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.43459				0.00	0	0
<b>Total NED19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED20 On 01/07/2020 Spot Bond			5.75000	104.80299	5.75000	104.75387				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	106.15537				0.00	40,000,000	20,000,000
<b>Total NEDT1A SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For NEDT1A</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
NEDT1 On 26/11/2021 Spot Bond					0.00000	106.02707				0.00	10,000,000	207,341,200
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>10,000,000</b>	<b>207,341,200</b>
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>10,000,000</b>	<b>207,341,200</b>
NET53 On 17/04/2021 Spot Bond					0.00000	100.61121				0.00	0	0
<b>Total NET53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NET53</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NGL01 On 22/09/2021 Spot Bond					0.00000	102.63494				0.00	0	0
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL02 On 15/03/2022 Spot Bond					0.00000	101.55036				0.00	0	156,785,700
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>156,785,700</b>
<b>Total For NGL02</b>										<b>0.00</b>	<b>0</b>	<b>156,785,700</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	102.13387				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	100.18756				0.00	5,330,200,000	3,515,100,000
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>5,330,200,000</b>	<b>3,515,100,000</b>
<b>Total For NGL04</b>										<b>0.00</b>	<b>5,330,200,000</b>	<b>3,515,100,000</b>
NGL05 On 26/07/2023 Spot Bond					0.00000	97.61821				0.00	0	500,000,000
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
NGL06 On 01/12/2023 Spot Bond					0.00000	102.88201				0.00	0	0
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL07 On 09/04/2024 Spot Bond					0.00000	100.81571				0.00	0	0
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGLT1 On 01/07/2022 Spot Bond					0.00000	107.45031				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	97.98119				0.00	0	0
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGT10 On 25/03/2024 Spot Bond					0.00000	94.80208				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	96.90319				0.00	0	0
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGT10 On 22/05/2025 Spot Bond					0.00000	98.36441				0.00	0	0
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 25/11/2020 Spot Bond			10.00000	105.40700	10.00000	105.32400				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	99.96411	13.50000	99.85654				0.00	0	0
<b>Total NHM002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 16/04/2021 Spot Bond					0.00000	99.81315				0.00	0	0
<b>Total NHM006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 16/04/2022 Spot Bond					0.00000	100.51498				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 26/04/2022 Spot Bond					0.00000	100.23936				0.00	0	0
<b>Total NHM009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 24/05/2020 Spot Bond					0.00000	101.91249				0.00	0	0
<b>Total NHM010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 24/05/2022 Spot Bond					0.00000	102.18505				0.00	0	0
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 13/06/2022 Spot Bond					0.00000	101.74339				0.00	0	0
<b>Total NHM012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 09/09/2020 Spot Bond					0.00000	101.59665				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	102.00587				0.00	40,000,000	20,000,000
<b>Total NHM014 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For NHM014</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	101.67497				0.00	0	0
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NI202 On 07/12/2033 Spot Bond			5.25000	5.25000	5.25000	197.81124				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NI210 On 31/03/2028 Spot Bond			4.88000	4.88000	4.88000	172.97334				0.00	0	0
<b>Total NI210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NI25 On 31/01/2025 Spot Bond			4.67500	4.67500	4.67500	131.54054				0.00	0	0
<b>Total NI25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NI29 On 31/03/2029 Spot Bond			4.99000	4.99000	4.99000	91.92893			299,400,000,000.00		60,000,000	30,000,000
<b>Total NI29 SPOT</b>									<b>299,400,000,000.00</b>		<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For NI29</b>									<b>299,400,000,000.00</b>		<b>60,000,000</b>	<b>30,000,000</b>
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NI38 On 31/01/2038 Spot Bond			5.20000	5.20000	5.20000	98.25390				0.00	0	0
<b>Total NI38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB11 On 31/01/2025 Spot Bond			4.78000	4.78000	4.78000	130.93534				0.00	0	0
<b>Total NILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	0
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB13 On 31/01/2025 Spot Bond			5.17000	5.17000	5.17000	128.71523				0.00	0	0
<b>Total NILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB14 On 31/03/2028 Spot Bond			5.02000	5.02000	5.02000	171.30580				0.00	0	0
<b>Total NILB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB15 On 31/03/2028 Spot Bond			5.73000	163.35459	5.73000	163.12709				0.00	0	0
<b>Total NILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB17 On 31/01/2038 Spot Bond			5.16500	98.84843	5.16500	98.71502				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NMP20 On 24/07/2020 Spot Bond			5.29500	103.56325	5.29500	103.51867				0.00	0	0
<b>Total NMP20N SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NMP20N</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN010 On 01/10/2020 Spot Bond					0.00000	100.82407				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	100.97186				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	100.72870				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	100.86660				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	100.95060				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	99.70544				0.00	0	0
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN019 On 11/10/2022 Spot Bond					0.00000	96.14966				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	116.90440				0.00	0	0
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN022 On 31/10/2025 Spot Bond					0.00000	97.53030				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	99.79539				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN028 On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NN028U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN028U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN03 On 23/11/2023 Spot Bond					0.00000	101.81359				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	98.17567				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	99.97030				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	89.34172				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	96.36780				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	101.81529				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	97.75668				0.00	0	0
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN043 On 03/03/2023 Spot Bond					0.00000	98.19633				0.00	0	0
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN05 On 12/03/2024 Spot Bond					0.00000	101.47409				0.00	0	0
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN06 On 12/03/2026 Spot Bond					0.00000	101.52057				0.00	0	0
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN08 On 28/05/2020 Spot Bond					0.00000	100.28390				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	106.42480				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	76.74409				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	76.74409				0.00	0	4,000,000,000
<b>Total NNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
<b>Total For NNF03</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
NNF04 On 05/08/2024 Spot Bond					0.00000	108.51960				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	102.02470				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	115.68410				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	115.53920				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	85.89499				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			6.93000	6.93000	6.93000	102.33673				0.00	0	0
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2(On 22/05/2020 Spot Bond					0.00000	101.74078				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>

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 22/05/2022 Spot Bond					0.00000	101.78305				0.00	0	0
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2:On 22/05/2023 Spot Bond					0.00000	101.78515				0.00	0	0
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2:On 22/05/2021 Spot Bond					0.00000	101.71431				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			6.12500	6.12500	6.12500	102.41814				0.00	0	0
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1:On 22/05/2052 Spot Bond					0.00000	101.77909				0.00	0	0
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B2:On 22/05/2023 Spot Bond					0.00000	101.86597				0.00	0	0
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B2:On 22/05/2022 Spot Bond					0.00000	101.81538				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			6.32500	6.32500	6.32500	102.46017				0.00	0	0
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1:On 22/05/2020 Spot Bond					0.00000	101.86598				0.00	0	0
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D:On 22/05/2020 Spot Bond					0.00000	102.06800				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			6.90000	112.32242	6.90000	112.26031				0.00	0	0
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02:On 31/05/2023 Spot Bond			3.94500	190.53327	3.94500	190.29510				0.00	0	0
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NRA021 On 30/11/2028 Spot Bond			9.92000	118.66912	9.92000	118.57498				63,625,265,024,000.00	6,413,837,200	23,148,800
<b>Total NRA028 SPOT</b>										<b>3,625,265,024,000.00</b>	<b>6,413,837,200</b>	<b>23,148,800</b>
<b>Total For NRA028</b>										<b>3,625,265,024,000.00</b>	<b>6,413,837,200</b>	<b>23,148,800</b>
NRA021 On 30/11/2028 Spot Bond			100.00000	17.66373	100.00000	17.54670				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>
NSN971 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NSN97U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NSN97U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC19 On 27/07/2020 Spot Bond					0.00000	100.38074				0.00	0	0
<b>Total NTC19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC20 On 27/07/2020 Spot Bond					0.00000	100.37626				0.00	0	300,000,000
<b>Total NTC20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For NTC20</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
NTC21 On 24/03/2022 Spot Bond					0.00000	101.94058				0.00	0	0
<b>Total NTC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC22 On 15/02/2021 Spot Bond					0.00000	100.21474				0.00	0	0
<b>Total NTC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC23 On 15/02/2023 Spot Bond					0.00000	100.54835				0.00	0	0
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC24 On 29/03/2021 Spot Bond					0.00000	101.27011				0.00	0	0
<b>Total NTC24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC25 On 07/09/2021 Spot Bond					0.00000	101.68118				0.00	0	0
<b>Total NTC25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC26 On 07/12/2023 Spot Bond					0.00000	101.55041				0.00	0	0
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC27 On 12/06/2023 Spot Bond					0.00000	101.39516				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NTC27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC28 On 12/12/2024 Spot Bond					0.00000	101.40593				0.00	0	0
<b>Total NTC28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC29 On 19/03/2022 Spot Bond					0.00000	101.26028				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	101.27585				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			6.55000	107.95836	6.55000	107.90165				0.00	0	1,500,000,000
<b>Total OML06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For OML06</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
OML07 On 19/03/2025 Spot Bond			10.19000	104.42409	10.19000	104.33950				0.00	0	1,500,000,000
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
OML08 On 14/09/2020 Spot Bond					0.00000	101.90761				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			6.85000	110.32741	6.85000	110.26686				0.00	0	1,000,000,000
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
OML10 On 14/09/2025 Spot Bond			9.74000	108.34441	9.74000	108.26045				0.00	0	920,000,000
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>920,000,000</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>920,000,000</b>
OML11 On 11/06/2024 Spot Bond					0.00000	98.42054				0.00	0	500,000,000
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</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
PBAV1On 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>
PBBJ1On 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>
PBDJ1On 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>
PBGJ1On 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>
PBJC1On 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>
PBJJ1On 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>
PBKJ1On 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>
PBKS1On 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>
PBKX1On 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>
PBLS1On 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>
PBLT1On 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For PBUC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBUJ1U 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>
PBVJ1U On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBVJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBVJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PEP01 On 10/03/2023 Spot Bond					0.00000	101.48554				0.00	0	0
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PEP01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PEP02 On 10/03/2025 Spot Bond					0.00000	101.50956				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	105.40700	10.00000	105.32400				0.00	0	0
<b>Total PMM12/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM12/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM38 On 12/06/2020 Spot Bond					0.00000	101.47102				0.00	0	0
<b>Total PMM38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PMM46U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM46U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM51 On 28/02/2022 Spot Bond					0.00000	101.71699				0.00	0	0
<b>Total PMM51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM53 On 08/10/2021 Spot Bond					0.00000	100.77026				0.00	0	0
<b>Total PMM53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM53</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM54 On 07/05/2021 Spot Bond					0.00000	100.01555				0.00	0	0
<b>Total PMM54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM54</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM55 On 28/08/2021 Spot Bond					0.00000	101.68716				0.00	0	0
<b>Total PMM55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2A: On 20/02/2022 Spot Bond					0.00000	101.78230				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total PRE2A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2A On 20/02/2022 Spot Bond					0.00000	101.85684				0.00	0	0
<b>Total PRE2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2B On 20/02/2022 Spot Bond					0.00000	102.00589				0.00	0	0
<b>Total PRE2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2C On 20/02/2022 Spot Bond					0.00000	102.02718				0.00	0	0
<b>Total PRE2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2D On 20/02/2022 Spot Bond					0.00000	102.04847				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			7.93500	117.05759	7.94000	116.95552			170,719,774,624,000.00	2,541,993,670,400	2,609,304,674,900	
<b>Total R186 SPOT</b>									<b>170,719,774,624,000.00</b>	<b>541,993,670,400</b>	<b>509,304,674,900</b>	
<b>Total For R186</b>									<b>170,719,774,624,000.00</b>	<b>541,993,670,400</b>	<b>509,304,674,900</b>	
R197 On 07/12/2023 Spot Bond			2.75000	310.35099	2.74500	310.04259			61,103,637,100,000.00	22,219,504,400	100,138,872,500	
<b>Total R197 SPOT</b>									<b>61,103,637,100,000.00</b>	<b>22,219,504,400</b>	<b>100,138,872,500</b>	
<b>Total For R197</b>									<b>61,103,637,100,000.00</b>	<b>22,219,504,400</b>	<b>100,138,872,500</b>	
R202 On 07/12/2033 Spot Bond			4.11000	222.80659	4.25000	219.29425			86,539,930,662,000.00	21,055,944,200	175,850,349,500	
<b>Total R202 SPOT</b>									<b>86,539,930,662,000.00</b>	<b>21,055,944,200</b>	<b>175,850,349,500</b>	
<b>Total For R202</b>									<b>86,539,930,662,000.00</b>	<b>21,055,944,200</b>	<b>175,850,349,500</b>	
R2023 On 28/02/2023 Spot Bond			5.36500	107.64711	5.25000	107.90927			315,731,047,866,000.00	431,636,728,400	460,426,708,700	
<b>Total R2023 SPOT</b>									<b>315,731,047,866,000.00</b>	<b>431,636,728,400</b>	<b>460,426,708,700</b>	
<b>Total For R2023</b>									<b>315,731,047,866,000.00</b>	<b>431,636,728,400</b>	<b>460,426,708,700</b>	
R2030 On 31/01/2030 Spot Bond			9.77000	91.24600	9.77000	91.17430			159,619,882,117,000.00	1,654,004,082,100	1,750,830,499,000	
<b>Total R2030 SPOT</b>									<b>159,619,882,117,000.00</b>	<b>1,654,004,082,100</b>	<b>1,750,830,499,000</b>	
<b>Total For R2030</b>									<b>159,619,882,117,000.00</b>	<b>1,654,004,082,100</b>	<b>1,750,830,499,000</b>	
R2032 On 31/03/2032 Spot Bond			10.40000	86.42685	10.40000	86.35505			558,598,484,480,000.00	342,172,931,200	803,818,875,900	
<b>Total R2032 SPOT</b>									<b>558,598,484,480,000.00</b>	<b>342,172,931,200</b>	<b>803,818,875,900</b>	
<b>Total For R2032</b>									<b>558,598,484,480,000.00</b>	<b>342,172,931,200</b>	<b>803,818,875,900</b>	
R2035 On 28/02/2035 Spot Bond			11.02500	86.20383	11.02500	86.12885			049,562,559,830,000.00	639,416,105,200	1,222,350,933,000	
<b>Total R2035 SPOT</b>									<b>49,562,559,830,000.00</b>	<b>639,416,105,200</b>	<b>222,350,933,000</b>	
<b>Total For R2035</b>									<b>49,562,559,830,000.00</b>	<b>639,416,105,200</b>	<b>222,350,933,000</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
R2037 On 31/01/2037 Spot Bond			11.23500	81.89947	11.23500	81.82572			188,278,092,097,500.00	550,803,568,500	677,431,922,700
<b>Total R2037 SPOT</b>									<b>18,278,092,097,500.00</b>	<b>550,803,568,500</b>	<b>677,431,922,700</b>
<b>Total For R2037</b>									<b>18,278,092,097,500.00</b>	<b>550,803,568,500</b>	<b>677,431,922,700</b>
R2040 On 31/01/2040 Spot Bond			11.39500	83.81086	11.39500	83.73435			199,891,087,636,000.00	193,057,576,800	473,526,966,200
<b>Total R2040 SPOT</b>									<b>19,891,087,636,000.00</b>	<b>193,057,576,800</b>	<b>473,526,966,200</b>
<b>Total For R2040</b>									<b>19,891,087,636,000.00</b>	<b>193,057,576,800</b>	<b>473,526,966,200</b>
R2044 On 31/01/2044 Spot Bond			11.47000	80.36615	11.47000	80.29232			550,031,360,832,000.00	309,505,785,600	1,171,504,044,500
<b>Total R2044 SPOT</b>									<b>50,031,360,832,000.00</b>	<b>309,505,785,600</b>	<b>1,171,504,044,500</b>
<b>Total For R2044</b>									<b>50,031,360,832,000.00</b>	<b>309,505,785,600</b>	<b>1,171,504,044,500</b>
R2048 On 28/02/2048 Spot Bond			11.48000	78.98430	11.48000	78.91284			483,748,947,832,000.00	1,000,326,563,400	2,693,099,004,000
<b>Total R2048 SPOT</b>									<b>13,748,947,832,000.00</b>	<b>000,326,563,400</b>	<b>693,099,004,000</b>
<b>Total For R2048</b>									<b>13,748,947,832,000.00</b>	<b>000,326,563,400</b>	<b>693,099,004,000</b>
R208 On 31/03/2021 Spot Bond			3.95000	103.17026	3.88500	103.19507			562,122,300,000,000.00	395,474,000,000	432,243,700,000
<b>Total R208 SPOT</b>									<b>52,122,300,000,000.00</b>	<b>395,474,000,000</b>	<b>432,243,700,000</b>
<b>Total For R208</b>									<b>52,122,300,000,000.00</b>	<b>395,474,000,000</b>	<b>432,243,700,000</b>
R209 On 31/03/2036 Spot Bond			11.01000	65.32806	11.02500	65.18970			689,590,115,902,000.00	1,334,204,370,200	854,984,174,900
<b>Total R209 SPOT</b>									<b>39,590,115,902,000.00</b>	<b>334,204,370,200</b>	<b>854,984,174,900</b>
<b>Total For R209</b>									<b>39,590,115,902,000.00</b>	<b>334,204,370,200</b>	<b>854,984,174,900</b>
R210 On 31/03/2028 Spot Bond			4.00000	184.12029	4.17000	181.72072			176,007,208,800,000.00	44,001,802,200	136,335,305,100
<b>Total R210 SPOT</b>									<b>16,007,208,800,000.00</b>	<b>44,001,802,200</b>	<b>136,335,305,100</b>
<b>Total For R210</b>									<b>16,007,208,800,000.00</b>	<b>44,001,802,200</b>	<b>136,335,305,100</b>
R212 On 31/01/2022 Spot Bond			2.25000	165.99973	2.25000	165.81477			344,624,636,700,000.00	153,166,505,200	137,618,104,000
<b>Total R212 SPOT</b>									<b>14,624,636,700,000.00</b>	<b>153,166,505,200</b>	<b>137,618,104,000</b>
<b>Total For R212</b>									<b>14,624,636,700,000.00</b>	<b>153,166,505,200</b>	<b>137,618,104,000</b>
R213 On 28/02/2031 Spot Bond			10.10500	81.22645	10.11000	81.13364			575,050,270,516,000.00	254,829,319,200	370,174,121,900
<b>Total R213 SPOT</b>									<b>15,050,270,516,000.00</b>	<b>254,829,319,200</b>	<b>370,174,121,900</b>
<b>Total For R213</b>									<b>15,050,270,516,000.00</b>	<b>254,829,319,200</b>	<b>370,174,121,900</b>
R214 On 28/02/2041 Spot Bond			11.29000	63.15336	11.29000	63.09715			245,155,006,941,000.00	818,879,982,900	731,893,072,900
<b>Total R214 SPOT</b>									<b>15,155,006,941,000.00</b>	<b>818,879,982,900</b>	<b>731,893,072,900</b>
<b>Total For R214</b>									<b>15,155,006,941,000.00</b>	<b>818,879,982,900</b>	<b>731,893,072,900</b>
RC001 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>
RC002 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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RC002U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC003\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>
RC004\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>
RC005\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>
RC006\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>
RC007\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>
RC008\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>
RC009\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>
RC010\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>
RC011\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>
RC017\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>
RC018\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>
RC019\On 04/03/2021 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 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>
RC020\On 29/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC020U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC020U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC021\On 08/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC021U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC021U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF02\On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF06\On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF07\On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF08\On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF09\On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF10\On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF11\On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF12\On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF13\On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

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>
RDF27\On 04/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF27U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF27U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0\On 30/09/2021 Spot Bond					0.00000	101.89628				0.00	0	0
<b>Total RDFB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0\On 02/12/2021 Spot Bond					0.00000	101.67322				0.00	0	0
<b>Total RDFB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1\On 27/03/2022 Spot Bond					0.00000	101.73111				0.00	0	0
<b>Total RDFB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1\On 27/11/2022 Spot Bond					0.00000	102.52554				0.00	0	0
<b>Total RDFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RDFB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1:On 12/03/2021 Spot Bond					0.00000	101.41777				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	100.19211				0.00	0	0
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1:On 05/12/2023 Spot Bond					0.00000	101.89104				0.00	0	0
<b>Total RDFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1:On 11/02/2022 Spot Bond					0.00000	100.05564				0.00	0	0
<b>Total RDFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1:On 11/02/2024 Spot Bond					0.00000	100.01999				0.00	0	0
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1:On 11/02/2026 Spot Bond					0.00000	100.14054				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	100.84021				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	101.02914				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	101.06031				0.00	0	0
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2:On 29/03/2024 Spot Bond					0.00000	100.93667				0.00	0	0
<b>Total RDFB22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2:On 22/08/2022 Spot Bond					0.00000	101.76958				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	101.93134				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.87528				0.00	0	0
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC4 On 04/06/2020 Spot Bond					0.00000	101.51259				0.00	0	0
<b>Total RDFC48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC48</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC4 On 29/07/2020 Spot Bond					0.00000	100.14917				0.00	0	0
<b>Total RDFC49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC49</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC5 On 16/11/2020 Spot Bond					0.00000	99.85600				0.00	0	0
<b>Total RDFC50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REB17 On 21/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total REB17U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REB17U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED12 On 12/04/2021 Spot Bond					0.00000	100.88483				0.00	0	0
<b>Total RED121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED20 On 05/07/2020 Spot Bond					0.00000	101.22797				0.00	0	0
<b>Total RED205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED30 On 16/09/2021 Spot Bond					0.00000	101.77944				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	102.16241				0.00	0	0
<b>Total RED501 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED501</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED60 On 09/03/2022 Spot Bond					0.00000	104.69683				0.00	0	0
<b>Total RED601 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED601</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED60 On 09/03/2022 Spot Bond					0.00000	105.71680				0.00	0	0
<b>Total RED602 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED602</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RED70-On 17/04/2023 Spot Bond					0.00000	100.64764				0.00	0	0
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED70-On 17/04/2023 Spot Bond					0.00000	100.72352				0.00	0	0
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED705</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED80-On 06/04/2021 Spot Bond					0.00000	101.14209				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	103.13928				0.00	0	0
<b>Total RED901 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED901</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES04-On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES35-On 25/08/2021 Spot Bond					0.00000	102.13048				0.00	0	0
<b>Total RES35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES38-On 01/08/2020 Spot Bond					0.00000	100.05120				0.00	0	0
<b>Total RES38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES40-On 13/10/2022 Spot Bond					0.00000	100.67208				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	99.75876				0.00	0	1,000,000,000
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
RES42-On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES42U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES42U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES44-On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES44U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES44U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES46-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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RES46U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES471 On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES47U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES47U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RW21 On 21/04/2021 Spot Bond			6.04000	104.09682	6.04000	104.04606				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			6.90000	112.12420	6.90000	112.06188				0.00	0	179,077,900
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>179,077,900</b>
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	<b>179,077,900</b>
RW28 On 10/12/2028 Spot Bond			11.98000	95.11550	11.98000	95.02483				0.00	0	0
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK12/ On 25/11/2020 Spot Bond			10.00000	105.40700	10.00000	105.32400				0.00	0	0
<b>Total SBK12/R157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK12/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK18 On 24/10/2020 Spot Bond					0.00000	100.34606				0.00	2,230,000,000	1,115,000,000
<b>Total SBK18 SPOT</b>										<b>0.00</b>	<b>2,230,000,000</b>	<b>1,115,000,000</b>
<b>Total For SBK18</b>										<b>0.00</b>	<b>2,230,000,000</b>	<b>1,115,000,000</b>
SBK22 On 28/05/2020 Spot Bond					0.00000	102.11436				0.00	0	0
<b>Total SBK22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK23 On 28/05/2022 Spot Bond			6.52000	114.74479	6.52000	114.68413				0.00	0	2,030,000,000
<b>Total SBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,030,000,000</b>
<b>Total For SBK23</b>										<b>0.00</b>	<b>0</b>	<b>2,030,000,000</b>
SBK24 On 19/10/2020 Spot Bond					0.00000	100.63103				0.00	0	0
<b>Total SBK24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SBK24/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK24/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK25 On 25/04/2021 Spot Bond					0.00000	100.70822				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SBK25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK26 On 25/04/2021 Spot Bond			6.32000	105.94811	6.32000	105.89408				0.00	0	0
<b>Total SBK26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBN01 On 31/07/2021 Spot Bond					0.00000	100.13135				0.00	0	0
<b>Total SBN01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS18 On 23/06/2021 Spot Bond					0.00000	101.58373				0.00	0	30,000,000
<b>Total SBS18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For SBS18</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
SBS19 On 23/06/2021 Spot Bond			5.40000	108.99867	5.40000	108.95107				0.00	0	0
<b>Total SBS19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS20 On 15/05/2026 Spot Bond			7.73500	110.85473	7.73500	110.78541				0.00	0	0
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	102.59271				0.00	0	0
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS27 On 20/02/2024 Spot Bond			6.46000	114.36369	6.46000	114.30378				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			7.84500	105.46078	7.84500	105.39392				0.00	0	0
<b>Total SBS3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS31 On 12/06/2027 Spot Bond			8.25500	112.10998	8.25500	112.03568				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			6.76000	113.86042	6.76000	113.79872				0.00	0	0
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS38 On 29/01/2025 Spot Bond			7.03000	110.70296	7.03000	110.63994				0.00	0	0
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS39 On 29/01/2030 Spot Bond			9.41500	104.57185	9.41500	104.49259				0.00	0	0
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS4 On 16/11/2021 Spot Bond			5.50000	104.32772	5.50000	104.28108				0.00	0	580,000,000
<b>Total SBS4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
<b>Total For SBS4</b>										<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
SBS40 On 12/11/2020 Spot Bond					0.00000	100.28101				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			5.90000	109.33849	5.90000	109.28610				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			7.42000	114.30469	7.42000	114.23607				0.00	0	0
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS43 On 12/11/2027 Spot Bond			8.39000	113.30091	8.39000	113.22418				0.00	0	0
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS45 On 15/02/2021 Spot Bond					0.00000	100.32238				0.00	4,240,000,000	2,120,000,000
<b>Total SBS45 SPOT</b>										<b>0.00</b>	<b>4,240,000,000</b>	<b>2,120,000,000</b>
<b>Total For SBS45</b>										<b>0.00</b>	<b>4,240,000,000</b>	<b>2,120,000,000</b>
SBS46 On 15/02/2023 Spot Bond			5.93000	114.36762	5.93000	114.31254				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	100.43100				0.00	500,000,000	800,000,000
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>800,000,000</b>
<b>Total For SBS47</b>										<b>0.00</b>	<b>500,000,000</b>	<b>800,000,000</b>
SBS49 On 31/01/2022 Spot Bond					0.00000	100.14928				0.00	0	0
<b>Total SBS49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS49</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS50 On 31/01/2022 Spot Bond			5.45500	109.10003	5.45500	109.05164				0.00	0	0
<b>Total SBS50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS51 On 31/01/2024 Spot Bond			6.38500	6.38500	6.38500	113.71033				0.00	0	0
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS52 On 29/01/2030 Spot Bond					0.00000	99.51743				0.00	0	0
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	101.65030				0.00	0	0
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS54 On 12/06/2020 Spot Bond					0.00000	101.47227				0.00	0	0
<b>Total SBS54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS54</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS55 On 12/06/2022 Spot Bond					0.00000	101.41571				0.00	0	500,000,000
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
SBS56 On 12/06/2022 Spot Bond			5.66500	110.06597	5.66500	110.01559				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	101.80973				0.00	0	0
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	101.62290				0.00	0	0
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS59 On 09/10/2020 Spot Bond					0.00000	100.88433				0.00	0	0
<b>Total SBS59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS60 On 18/01/2023 Spot Bond					0.00000	101.21469				0.00	0	0
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS62 On 31/01/2024 Spot Bond					0.00000	99.47339				0.00	0	1,000,000,000
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
SBS63 On 31/01/2026 Spot Bond					0.00000	100.00821				0.00	0	0
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS64 On 31/01/2029 Spot Bond					0.00000	98.09285				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS65 On 15/05/2024 Spot Bond					0.00000	98.31111				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	99.97714				0.00	0	500,000,000
<b>Total SBS66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For SBS66</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
SBS67 On 26/06/2029 Spot Bond					0.00000	99.65534				0.00	0	0
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	100.38833				0.00	0	0
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS69 On 02/12/2034 Spot Bond					0.00000	101.65495				0.00	0	0
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI11 On 07/12/2023 Spot Bond			3.87500	299.43765	3.87500	299.06508				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			5.38000	5.38000	5.38000	195.21238				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	104.19715				0.00	0	28,182,300
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>28,182,300</b>
<b>Total For SBT101</b>										<b>0.00</b>	<b>0</b>	<b>28,182,300</b>
SBT102 On 30/09/2022 Spot Bond					0.00000	101.30268				0.00	0	7,795,900
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,795,900</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>0</b>	<b>7,795,900</b>
SBT103 On 31/03/2024 Spot Bond					0.00000	97.06791				0.00	0	0
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBT201 On 13/02/2023 Spot Bond					0.00000	99.25739				0.00	0	724,600,000
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>724,600,000</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	<b>724,600,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBT202 On 03/12/2023 Spot Bond					0.00000	97.76087				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			7.35000	113.92844	7.35000	113.86105				0.00	0	0
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBT204 On 16/04/2024 Spot Bond					0.00000	100.43506				0.00	0	0
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBT206 On 31/01/2025 Spot Bond					0.00000	93.79611				0.00	0	0
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SGI004 On 20/01/2021 Spot Bond					0.00000	100.90028				0.00	0	0
<b>Total SGI004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SGI005 On 10/07/2021 Spot Bond					0.00000	100.90951				0.00	0	0
<b>Total SGI005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SGI006 On 11/07/2022 Spot Bond					0.00000	98.81571				0.00	0	0
<b>Total SGI006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SHI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS11U On 25/11/2020 Spot Bond			10.00000	105.40700	10.00000	105.32400				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	100.73298				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	99.88208				0.00	0	0
<b>Total SLRA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA3 On 15/11/2020 Spot Bond					0.00000	99.88086				0.00	0	0
<b>Total SLRA3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SLRA3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.88645				0.00	0	0
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.20920				0.00	0	0
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB2 On 15/08/2021 Spot Bond					0.00000	99.87734				0.00	0	0
<b>Total SLRB2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB3 On 15/11/2020 Spot Bond					0.00000	99.87691				0.00	0	0
<b>Total SLRB3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.87604				0.00	0	0
<b>Total SLRB4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB5 On 15/08/2022 Spot Bond					0.00000	99.88556				0.00	0	0
<b>Total SLRB5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC2 On 15/08/2021 Spot Bond					0.00000	99.85993				0.00	0	0
<b>Total SLRC2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC3 On 15/11/2020 Spot Bond					0.00000	99.86876				0.00	0	0
<b>Total SLRC3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.86469				0.00	0	0
<b>Total SLRC4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC5 On 15/08/2022 Spot Bond					0.00000	98.83969				0.00	0	0
<b>Total SLRC5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SNT02 On 12/04/2021 Spot Bond					0.00000	101.57535				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			6.95000	113.46493	6.95000	113.40140			34,750,000,000,000.00	5,000,000,000	6,050,000,000	

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 SNT03 SPOT</b>										<b>4,750,000,000,000.00</b>	<b>5,000,000,000</b>	<b>6,050,000,000</b>
<b>Total For SNT03</b>										<b>4,750,000,000,000.00</b>	<b>5,000,000,000</b>	<b>6,050,000,000</b>
SNT04 On 27/06/2022 Spot Bond					0.00000	101.25670				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	91.49849				0.00	0	500,000,000
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For SOLB01</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
SPDA1 On 21/08/2021 Spot Bond					0.00000	102.13307				0.00	0	0
<b>Total SPDA10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA1 On 21/08/2020 Spot Bond					0.00000	101.87410				0.00	0	0
<b>Total SPDA11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA1 On 21/08/2022 Spot Bond					0.00000	102.70911				0.00	0	0
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.76000				0.00	0	0
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.83705				0.00	0	0
<b>Total SPDA8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 27/09/2023 Spot Bond					0.00000	101.04644				0.00	0	0
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 15/03/2024 Spot Bond					0.00000	101.37525				0.00	0	0
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 18/06/2022 Spot Bond					0.00000	101.44290				0.00	200,000,000	100,000,000
<b>Total SPG006 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For SPG006</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
SPG00 On 18/06/2024 Spot Bond					0.00000	101.33159				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SPG00t On 15/10/2022 Spot Bond					0.00000	100.46140				0.00	1,000,000,000	500,000,000
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For SPG008</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
SPG00t On 15/10/2024 Spot Bond					0.00000	100.52059				0.00	0	0
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPGC0 On 15/10/2020 Spot Bond					0.00000	100.17672				0.00	0	0
<b>Total SPGC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPGC01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS039U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS039U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS044U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS044U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS046U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS046U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS051U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS051U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS052U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS052U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS053L On 12/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS053U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS053U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS054L On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS054U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS054U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS055L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS055U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS055U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00t On 31/03/2021 Spot Bond			5.91500	101.45974	5.91500	101.41127				0.00	0	0
<b>Total SSN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SSN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN004 On 31/03/2021 Spot Bond			5.91500	101.45974	5.91500	101.41127				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>
SSN011 On 31/01/2025 Spot Bond			5.33500	5.33500	5.33500	127.78896				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>
SSN017 On 21/12/2026 Spot Bond			9.44000	109.17960	9.44000	109.09709				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>
SSN021 On 28/02/2031 Spot Bond			11.98000	71.61561	11.98000	71.54809				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>
SSN029 On 07/12/2023 Spot Bond					0.00000	97.58389				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>
SSN034 On 02/06/2020 Spot Bond					0.00000	101.69924				0.00	1,336,000,000	334,000,000
<b>Total SSN034 SPOT</b>										<b>0.00</b>	<b>1,336,000,000</b>	<b>334,000,000</b>
<b>Total For SSN034</b>										<b>0.00</b>	<b>1,336,000,000</b>	<b>334,000,000</b>
SSN035 On 17/11/2020 Spot Bond					0.00000	99.83034				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>
SSN037 On 01/06/2021 Spot Bond					0.00000	101.79251				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>
SSN038 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.67495				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>
SSN040 On 13/10/2023 Spot Bond					0.00000	100.67855				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>
SSN041 On 13/10/2023 Spot Bond			6.65000	110.22851	6.65000	110.16942				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>
SSN041 On 31/01/2038 Spot Bond			5.00000	101.05980	5.00000	100.92472				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	98.38474				0.00	0	0
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04 On 30/04/2027 Spot Bond					0.00000	100.15698				0.00	0	0
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04 On 05/04/2027 Spot Bond					0.00000	100.71167				0.00	0	0
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 08/12/2023 Spot Bond			3.77500	3.77500	3.77500	300.01711				0.00	0	0
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 26/09/2020 Spot Bond					0.00000	100.94149				0.00	0	0
<b>Total SSN051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 26/10/2020 Spot Bond					0.00000	100.23937				0.00	0	0
<b>Total SSN052 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN052</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 26/10/2022 Spot Bond					0.00000	100.18664				0.00	0	0
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 03/11/2022 Spot Bond					0.00000	100.06939				0.00	0	0
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN057 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN057</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06 On 05/10/2022 Spot Bond					0.00000	100.75443				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN06-On 31/03/2028 Spot Bond			5.39000	5.39000	5.39000	166.98654				0.00	0	0
<b>Total SSN061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN061</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06-On 31/01/2025 Spot Bond			4.72000	4.72000	4.72000	131.28078				0.00	0	0
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06-On 31/01/2038 Spot Bond			5.20000	5.20000	5.20000	98.25390				0.00	0	0
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06-On 31/03/2029 Spot Bond			4.99000	4.99000	4.99000	91.92893				0.00	0	0
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06-On 31/03/2028 Spot Bond			5.35000	5.35000	5.35000	167.44744				0.00	0	0
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06-On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN066 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN066</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06-On 28/05/2023 Spot Bond					0.00000	101.73235				0.00	0	0
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06-On 28/05/2023 Spot Bond					0.00000	101.71136				0.00	0	0
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07-On 28/02/2022 Spot Bond					0.00000	101.65976				0.00	0	0
<b>Total SSN070 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN070</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07-On 15/06/2023 Spot Bond					0.00000	101.40258				0.00	0	0
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07-On 15/06/2023 Spot Bond					0.00000	101.38245				0.00	0	0
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07-On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN075 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>
SSN076 On 19/06/2023 Spot Bond					0.00000	101.34089				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>
SSN077 On 13/07/2023 Spot Bond					0.00000	100.68699				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>
SSN078 On 31/07/2021 Spot Bond					0.00000	73.89300				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>
SSN079 On 16/08/2020 Spot Bond					0.00000	102.89460				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>
SSN080 On 27/08/2024 Spot Bond					0.00000	101.77734				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>
SSN081 On 12/09/2025 Spot Bond					0.00000	101.54360				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>
SSN082 On 05/11/2023 Spot Bond					0.00000	100.01538				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>
SSN083 On 07/12/2033 Spot Bond			5.12500	5.12500	5.12500	200.35052				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>
SSN084 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>
SSN085 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>
SSN086 On 21/12/2026 Spot Bond					0.00000	99.70330				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN09 On 31/01/2030 Spot Bond					0.00000	100.13660				0.00	0	0
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN09 On 31/01/2030 Spot Bond					0.00000	100.13380				0.00	0	0
<b>Total SSN095 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN095</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN09 On 28/05/2025 Spot Bond					0.00000	101.29612				0.00	0	0
<b>Total SSN096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN09 On 28/02/2027 Spot Bond					0.00000	100.92975				0.00	0	0
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN09 On 07/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,100,000,000
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
SZ25 On 30/09/2025 Spot Bond			8.96000	101.15916	8.96000	101.08652				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	102.23450				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			5.79500	103.53828	5.79500	103.48977				0.00	0	0
<b>Total T13A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A15 On 21/08/2020 Spot Bond					0.00000	101.85802				0.00	2,400,000,000	1,200,000,000
<b>Total T13A15 SPOT</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,200,000,000</b>
<b>Total For T13A15</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,200,000,000</b>
T13A16 On 21/08/2020 Spot Bond			5.89500	103.45079	5.89500	103.40150				0.00	0	0
<b>Total T13A16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A19 On 21/08/2020 Spot Bond					0.00000	101.84837				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T13A20On 21/08/2020 Spot Bond			5.84500	103.18458	5.84500	103.13583				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>
T13A21On 21/08/2020 Spot Bond					0.00000	101.76351				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>
T14A11On 21/11/2021 Spot Bond					0.00000	101.82722				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>
T14A12On 21/11/2021 Spot Bond			8.55000	105.16104	8.55000	105.08851				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>
T14A13On 21/11/2021 Spot Bond					0.00000	101.46980				0.00	0	0
<b>Total T14A13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T14A13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T15OMOn 21/11/2020 Spot Bond					0.00000	101.64639				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>
T16OMOn 21/08/2020 Spot Bond					0.00000	101.64541				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>
TFS136On 06/07/2020 Spot Bond					0.00000	100.95850				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>
TFS142On 28/10/2021 Spot Bond					0.00000	100.24467				0.00	0	0
<b>Total TFS142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS145On 20/03/2022 Spot Bond					0.00000	100.67130				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>
TFS147On 12/10/2020 Spot Bond					0.00000	100.73923				0.00	0	0
<b>Total TFS147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS148On 12/10/2022 Spot Bond					0.00000	101.37353				0.00	0	0
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS148 On 31/10/2021 Spot Bond					0.00000	100.13332				0.00	0	0
<b>Total TFS149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS151 On 30/11/2020 Spot Bond					0.00000	101.59390				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>
TFS153 On 06/07/2021 Spot Bond					0.00000	100.89089				0.00	0	0
<b>Total TFS153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS154 On 06/07/2023 Spot Bond					0.00000	101.03122				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	100.99483				0.00	0	0
<b>Total TFS155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS156 On 03/09/2023 Spot Bond					0.00000	101.71396				0.00	0	0
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS157 On 16/11/2023 Spot Bond					0.00000	99.85330				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	101.02759				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	98.91865				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>
TFS161 On 27/05/2022 Spot Bond					0.00000	101.57024				0.00	0	0
<b>Total TFS161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS162 On 27/05/2024 Spot Bond					0.00000	101.59927				0.00	0	0
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS163 On 22/10/2022 Spot Bond					0.00000	100.21047				0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For TFS163</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
TFS164On 22/10/2024 Spot Bond					0.00000	100.26380				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>
TH10A7On 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>
TH13A3On 21/08/2020 Spot Bond					0.00000	101.86986				0.00	2,000,000,000	1,000,000,000
<b>Total TH13A3 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For TH13A3</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
TH13A4On 21/08/2020 Spot Bond			6.21500	102.87330	6.21500	102.82168				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>
TH13A7On 21/08/2020 Spot Bond					0.00000	102.01097				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>
TH13A8On 21/08/2020 Spot Bond			5.88500	103.11912	5.88500	103.07008				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>
TH13B1On 21/08/2020 Spot Bond					0.00000	101.92196				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>
TH13B2On 21/08/2020 Spot Bond					0.00000	101.92406				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>
TH13B3On 21/08/2020 Spot Bond					0.00000	101.98503				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>
TH13B4On 21/08/2020 Spot Bond					0.00000	101.93145				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>
TH13B5On 21/08/2020 Spot Bond					0.00000	101.91565				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>

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	102.06912				0.00	0	0
<b>Total TH13C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C-On 21/08/2020 Spot Bond					0.00000	102.08594				0.00	0	0
<b>Total TH13C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C-On 21/08/2020 Spot Bond					0.00000	102.09014				0.00	0	0
<b>Total TH13C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C-On 21/08/2020 Spot Bond					0.00000	102.13218				0.00	0	0
<b>Total TH13C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C-On 21/08/2020 Spot Bond					0.00000	102.18472				0.00	0	0
<b>Total TH13C5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D-On 21/08/2020 Spot Bond					0.00000	102.76237				0.00	0	0
<b>Total TH13D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D-On 21/08/2020 Spot Bond					0.00000	102.76237				0.00	0	0
<b>Total TH13D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D-On 21/08/2020 Spot Bond					0.00000	102.82535				0.00	0	0
<b>Total TH13D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D-On 21/08/2020 Spot Bond					0.00000	102.79386				0.00	0	0
<b>Total TH13D4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D-On 21/08/2020 Spot Bond					0.00000	102.80436				0.00	0	0
<b>Total TH13D5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A-On 21/11/2021 Spot Bond					0.00000	101.85665				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			5.64500	111.19827	5.64500	111.14726				0.00	0	0
<b>Total TH14A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH14A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A7 On 21/11/2021 Spot Bond					0.00000	102.81207				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>
TH14A8 On 21/11/2021 Spot Bond			5.80500	109.52581	5.80500	109.47417				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>
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.98486				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	102.21425				0.00	0	0
<b>Total TH14B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14B3 On 21/11/2021 Spot Bond					0.00000	101.89659				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>
TH14C1 On 21/11/2021 Spot Bond					0.00000	102.81787				0.00	0	0
<b>Total TH14C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C2 On 21/11/2021 Spot Bond					0.00000	102.92372				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	102.02268				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>
TH14D1 On 21/11/2021 Spot Bond					0.00000	102.71983				0.00	0	0
<b>Total TH14D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14D2 On 21/11/2021 Spot Bond					0.00000	104.52181				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	104.04593				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>
TH15A1 On 21/11/2020 Spot Bond					0.00000	101.78013				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TH15A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A2 On 21/11/2022 Spot Bond					0.00000	101.80626				0.00	2,000,000,000	1,000,000,000
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For TH15A2</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.55142				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>
TH15A4 On 21/11/2020 Spot Bond					0.00000	101.87971				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>
TH15A5 On 21/11/2022 Spot Bond					0.00000	101.65309				0.00	1,779,000,000	889,500,000
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>1,779,000,000</b>	<b>889,500,000</b>
<b>Total For TH15A5</b>										<b>0.00</b>	<b>1,779,000,000</b>	<b>889,500,000</b>
TH15A7 On 21/11/2020 Spot Bond					0.00000	101.73469				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>
TH15A8 On 21/11/2022 Spot Bond					0.00000	101.75580				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>
TH15B1 On 21/11/2022 Spot Bond					0.00000	101.85252				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>
TH15B2 On 21/11/2022 Spot Bond					0.00000	102.30458				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>
TH15B3 On 21/11/2022 Spot Bond					0.00000	102.40398				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>
TH15C1 On 21/11/2022 Spot Bond					0.00000	101.95132				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>
TH15C2 On 21/11/2022 Spot Bond					0.00000	102.62231				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15C:On 21/11/2022 Spot Bond					0.00000	101.90087				0.00	0	0
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15D:On 21/11/2022 Spot Bond					0.00000	104.25431				0.00	0	0
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15D:On 21/11/2022 Spot Bond					0.00000	103.02155				0.00	0	0
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15D:On 21/11/2022 Spot Bond					0.00000	102.34846				0.00	0	0
<b>Total TH15D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH16A:On 21/08/2022 Spot Bond					0.00000	101.72424				0.00	0	0
<b>Total TH16A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH16A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH16A:On 21/08/2024 Spot Bond					0.00000	101.76421				0.00	0	0
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH16A:On 21/08/2024 Spot Bond			8.49000	101.84421	8.49000	101.77445				0.00	0	0
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH16B:On 21/08/2024 Spot Bond					0.00000	101.81467				0.00	0	0
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH16C:On 21/08/2024 Spot Bond					0.00000	101.87985				0.00	0	0
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH16D:On 21/08/2024 Spot Bond					0.00000	102.33164				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	105.40700	10.00000	105.32400				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TL21U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL22 On 04/03/2021 Spot Bond					0.00000	101.56277				0.00	0	0
<b>Total TL22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL23 On 05/09/2022 Spot Bond					0.00000	101.58691				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			6.42000	107.18976	6.42000	107.13455				0.00	0	0
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL25 On 04/09/2024 Spot Bond			7.55000	109.07073	7.55000	109.00486				0.00	0	17,292,000,000
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>17,292,000,000</b>
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	<b>17,292,000,000</b>
TL26 On 25/11/2024 Spot Bond					0.00000	102.78566				0.00	0	0
<b>Total TL26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL27 On 24/04/2023 Spot Bond					0.00000	101.27881				0.00	0	0
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL28 On 24/04/2025 Spot Bond			9.02000	101.44300	9.02000	101.36967				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	100.25825				0.00	0	0
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL30 On 10/06/2024 Spot Bond					0.00000	101.45834				0.00	0	0
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL31 On 10/06/2026 Spot Bond					0.00000	101.49205				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	99.95250				0.00	0	0
<b>Total TL32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TLC09 On 17/09/2020 Spot Bond					0.00000	101.23826				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			4.35000	103.65639	4.35000	103.61990				0.00	0	9,913,600,000
<b>Total TN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,913,600,000</b>
<b>Total For TN20</b>										<b>0.00</b>	<b>0</b>	<b>9,913,600,000</b>
TN20/R On 17/09/2020 Spot Bond			100.00000	77.76569	100.00000	77.29628				0.00	0	0
<b>Total TN20/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN20/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TN21U On 13/05/2021 Spot Bond			100.00000	49.50117	100.00000	49.17143				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			6.90000	112.04887	6.90000	111.98692			835,068,360,000.00		121,024,400	15,111,128,400
<b>Total TN23 SPOT</b>									<b>835,068,360,000.00</b>		<b>121,024,400</b>	<b>15,111,128,400</b>
<b>Total For TN23</b>									<b>835,068,360,000.00</b>		<b>121,024,400</b>	<b>15,111,128,400</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	16.19817	100.00000	16.09143				0.00	0	0
<b>Total TN23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN23/R2023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TN25 On 19/08/2025 Spot Bond			9.49000	102.15364	9.49000	102.07560			22,425,167,986,000.00		2,363,031,400	16,615,727,400
<b>Total TN25 SPOT</b>									<b>22,425,167,986,000.00</b>		<b>2,363,031,400</b>	<b>16,615,727,400</b>
<b>Total For TN25</b>									<b>22,425,167,986,000.00</b>		<b>2,363,031,400</b>	<b>16,615,727,400</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	12.66009	100.00000	12.57575				0.00	0	0
<b>Total TN25/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN25/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TN27 On 14/11/2027 Spot Bond			9.74000	95.52708	9.74000	95.45223				0.00	0	5,224,000,000
<b>Total TN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,224,000,000</b>
<b>Total For TN27</b>										<b>0.00</b>	<b>0</b>	<b>5,224,000,000</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	9.04737	100.00000	8.98711				0.00	0	0
<b>Total TN27/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN27/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TN30 On 09/10/2030 Spot Bond			11.32000	95.95507	11.32000	95.86850				0.00	0	1,500,000,000
<b>Total TN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For TN30</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	118.34532	8.00000	118.26925				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TN40 On 09/10/2040 Spot Bond			13.04000	84.68675	13.04000	84.59910				0.00	0	8,200,000,000
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,200,000,000</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>8,200,000,000</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	100.91971	10.75000	100.83312				0.00	0	0
<b>Total TN40/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN40/R214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TNF25L On 14/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TNF25U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TNF25U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 25/11/2020 Spot Bond			10.00000	105.40700	10.00000	105.32400				0.00	0	0
<b>Total TPDA01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA01/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 30/11/2020 Spot Bond			6.42500	105.89444	6.42500	105.83926				0.00	0	0
<b>Total TPDA08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A On 14/12/2020 Spot Bond			6.14500	105.94759	6.14500	105.89504				0.00	0	0
<b>Total TRA2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A On 14/12/2020 Spot Bond			5.94500	5.94500	5.94500	106.03361				0.00	0	0
<b>Total TRA2A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2B On 14/12/2020 Spot Bond					0.00000	101.48311				0.00	0	0
<b>Total TRA2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2B On 14/12/2020 Spot Bond					0.00000	101.51903				0.00	0	0
<b>Total TRA2B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2C On 14/12/2020 Spot Bond					0.00000	102.55098				0.00	0	0
<b>Total TRA2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2C On 14/12/2020 Spot Bond					0.00000	101.72721				0.00	0	0
<b>Total TRA2C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2D On 14/12/2020 Spot Bond					0.00000	102.09974				0.00	0	0
<b>Total TRA2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TRA2D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2D:On 14/12/2020 Spot Bond					0.00000	102.09974				0.00	0	0
<b>Total TRA2D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A:On 14/11/2020 Spot Bond					0.00000	101.90106				0.00	0	0
<b>Total TRA3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A:On 14/11/2022 Spot Bond					0.00000	101.95169				0.00	3,000,000,000	1,500,000,000
<b>Total TRA3A3 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
<b>Total For TRA3A3</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
TRA3A:On 14/11/2022 Spot Bond			6.36000	106.02789	6.36000	110.48353				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	101.88957				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	101.93331				0.00	400,000,000	200,000,000
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
TRA3B:On 14/11/2022 Spot Bond					0.00000	102.28249				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	102.23425				0.00	0	0
<b>Total TRA3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A:On 13/04/2022 Spot Bond					0.00000	100.20503				0.00	0	0
<b>Total TRA4A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A:On 13/04/2024 Spot Bond					0.00000	100.67643				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			6.65000	110.52870	6.65000	109.40299				0.00	0	0
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A:On 13/10/2020 Spot Bond					0.00000	100.62040				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TRA4A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A:On 13/04/2022 Spot Bond					0.00000	100.65855				0.00	0	0
<b>Total TRA4A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A:On 13/04/2024 Spot Bond					0.00000	100.67643				0.00	0	0
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A:On 13/04/2024 Spot Bond			8.62000	100.64773	8.62000	100.57813				0.00	0	0
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4B:On 13/04/2024 Spot Bond					0.00000	100.74404				0.00	0	0
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4B:On 13/04/2024 Spot Bond					0.00000	100.74404				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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>
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>
TSP232 On 07/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TSP232 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP232</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP233 On 09/07/2020 Spot Bond					0.00000	98.73854				0.00	0	0
<b>Total TSP233 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP233</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP235 On 13/08/2020 Spot Bond					0.00000	103.44727				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>
TSP238 On 08/10/2020 Spot Bond					0.00000	96.93033				0.00	0	0
<b>Total TSP238 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP238</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP239 On 14/05/2020 Spot Bond					0.00000	99.88029				0.00	0	0
<b>Total TSP239 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TSP239</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP240 On 12/11/2020 Spot Bond					0.00000	96.18700				0.00	0	0
<b>Total TSP240 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP240</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP241 On 11/06/2020 Spot Bond					0.00000	99.37937				0.00	0	0
<b>Total TSP241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP242 On 10/09/2020 Spot Bond					0.00000	97.64109				0.00	0	0
<b>Total TSP242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP243 On 04/03/2021 Spot Bond					0.00000	94.34128				0.00	400,000,000	200,000,000
<b>Total TSP243 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For TSP243</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
TSP244 On 18/03/2021 Spot Bond					0.00000	94.22479				0.00	0	0
<b>Total TSP244 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP244</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP245 On 08/04/2021 Spot Bond					0.00000	94.08850				0.00	2,200,000,000	1,100,000,000
<b>Total TSP245 SPOT</b>										<b>0.00</b>	<b>2,200,000,000</b>	<b>1,100,000,000</b>
<b>Total For TSP245</b>										<b>0.00</b>	<b>2,200,000,000</b>	<b>1,100,000,000</b>
TSP246 On 22/10/2020 Spot Bond					0.00000	97.32376				0.00	0	0
<b>Total TSP246 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP246</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP247 On 22/04/2021 Spot Bond					0.00000	94.53757				0.00	0	0
<b>Total TSP247 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP247</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.15518				0.00	0	0
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.19321				0.00	0	0
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.15732				0.00	0	0
<b>Total TU1D11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TU1D11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.29629				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TUHF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TUHF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC32 On 13/05/2020 Spot Bond					0.00000	101.63433				0.00	0	0
<b>Total TWC329 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC329</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC33 On 19/05/2020 Spot Bond					0.00000	101.41756				0.00	0	0
<b>Total TWC330 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC330</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC33 On 27/05/2020 Spot Bond					0.00000	101.33441				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	101.23732				0.00	0	0
<b>Total TWC332 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC332</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC33 On 10/07/2020 Spot Bond					0.00000	100.48863				0.00	0	0
<b>Total TWC333 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC333</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC33 On 20/07/2020 Spot Bond					0.00000	100.25545				0.00	0	0
<b>Total TWC334 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC334</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC33 On 27/07/2020 Spot Bond					0.00000	100.19915				0.00	0	0
<b>Total TWC335 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC335</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC33 On 30/07/2020 Spot Bond					0.00000	100.12778				0.00	0	0
<b>Total TWC336 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC336</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			6.37500	105.37708	6.37500	105.32319				0.00	0	0
<b>Total UG21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UG21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG26 On 09/03/2026 Spot Bond			10.09000	107.18403	10.09000	107.09805				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>
VCJA1 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCJA2\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>
VCJA3\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>
VCJA4\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>
VCJA5\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>
VCJA6\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>
VCJA7\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>
VCJA8\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>
VCJA9\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>
VCJB1\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>
VCJB2\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>
VCJB3\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>
VCJB4\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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For VCJB4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB5\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>
VCJB6\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>
VCJB7\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>
VCJB8\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>
VCJB9\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>
VCPA1\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>
VCPA2\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>
VCPA3\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>
VCPA4\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>
VCPA5\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>
VCPA6\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>
VCPA7\On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VCPA7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA81On 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>
VCPA91On 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>
VCPB11On 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>
VCPB21On 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>
VCPB31On 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>
VCPB41On 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>
VCPB51On 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>
VCPB61On 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>
VCPB71On 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>
VCPB81On 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>
VCPB91On 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For VJB04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE07 On 08/06/2020 Spot Bond					0.00000	101.50269				0.00	0	0
<b>Total VKE07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE09 On 08/07/2020 Spot Bond					0.00000	100.85490				0.00	400,000,000	200,000,000
<b>Total VKE09 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For VKE09</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
VKE10 On 08/07/2022 Spot Bond					0.00000	100.32331				0.00	0	0
<b>Total VKE10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE11 On 20/04/2023 Spot Bond					0.00000	100.32671				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE12 On 03/05/2021 Spot Bond					0.00000	100.35415				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	101.76426				0.00	0	0
<b>Total VKE13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE14 On 27/08/2023 Spot Bond					0.00000	101.83715				0.00	400,000,000	400,000,000
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
<b>Total For VKE14</b>										<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
VKE15 On 14/02/2023 Spot Bond					0.00000	99.90832				0.00	0	0
<b>Total VKE15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE16 On 14/02/2025 Spot Bond					0.00000	99.90502				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>

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For 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>
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>
VR867L On 19/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR867U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR867U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR868L On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR868U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR868U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR869L On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR869U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR869U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR870L On 06/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR870U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR870U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR871L On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR871U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR871U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR1871 On 28/07/2020 Spot Bond					0.00000	100.14088				0.00	0	0
<b>Total VR1871 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR1871</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL01 On 10/10/2020 Spot Bond					0.00000	100.72760				0.00	0	400,000,000
<b>Total WHL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For WHL01</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
WHL01 On 27/10/2020 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 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	100.64780				0.00	500,000,000	250,000,000
<b>Total WHL02 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
<b>Total For WHL02</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL03 On 02/10/2023 Spot Bond					0.00000	99.47334				0.00	0	0
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WRS2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WRS2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP4 On 28/05/2020 Spot Bond			4.88500	104.26278	4.88500	104.22103				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			5.17000	107.92885	5.17000	107.88346				0.00	0	0
<b>Total WSP5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP5/f On 28/05/2021 Spot Bond			100.00000	51.93960	100.00000	51.59362				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for SPOT</b>									<b>1.05e+017</b>	<b>1,194,727,851,000</b>	<b>427,597,921,977</b>
<b>Total for SPOT :</b>									<b>1.05e+017</b>	<b>194,727,851,000</b>	<b>427,597,921,977</b>
<b>Total Futures</b>									<b>1.05e+017</b>	<b>194,727,880,142</b>	<b>427,599,375,942</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>	<b>425,669</b>
<b>Grand Total:</b>									<b>1.05e+017</b>	<b>194,727,880,142</b>	<b>427,599,801,611</b>