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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/09/2018

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 01/11/2018 Bond Future			11.26394	74.20091	11.28567	74.07774			0.00	0	9,466
ES33 On 07/02/2019 Bond Future			11.40749	75.63058	11.43006	75.50527			0.00	0	0
ES33 On 02/05/2019 Bond Future			11.53006	73.09757	11.55340	72.97020			0.00	0	0
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>9,466</b>
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>	<b>9,466</b>
ES42 On 01/11/2018 Bond Future			11.49229	76.12691	11.51409	75.98786			0.00	0	7,957
ES42 On 07/02/2019 Bond Future			11.62809	77.59341	11.65071	77.45202			0.00	0	0
ES42 On 02/05/2019 Bond Future			11.74973	74.62237	11.77316	74.47861			0.00	0	0
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>	<b>7,957</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>7,957</b>
I2025 On 01/11/2018 Bond Future			132.43648	132.43648	132.43564	132.43564			0.00	0	365
I2025 On 07/02/2019 Bond Future			133.60119	133.60119	133.60060	133.60060			0.00	0	0
I2025 On 02/05/2019 Bond Future			135.84504	135.84504	135.84475	135.84475			0.00	0	0
<b>Total I2025 Future</b>									<b>0.00</b>	<b>0</b>	<b>365</b>
<b>Total For I2025</b>									<b>0.00</b>	<b>0</b>	<b>365</b>
I2029 On 01/11/2018 Bond Future			100.34533	100.34533	100.15570	100.15570			73,051,400.24	728	2,938

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029	On	07/02/2019			102.29946	102.29946	102.10637	102.10637			0.00	0	0
I2029	On	02/05/2019			102.94513	102.94513	102.74893	102.74893			0.00	0	0
<b>Total I2029 Future</b>											<b>73,051,400.24</b>	<b>728</b>	<b>2,938</b>
<b>Total For I2029</b>											<b>73,051,400.24</b>	<b>728</b>	<b>2,938</b>
I2033	On	01/11/2018			102.58073	102.58073	102.57960	102.57960			0.00	0	6,373
I2033	On	07/02/2019			104.57845	104.57845	104.57745	104.57745			0.00	0	0
I2033	On	02/05/2019			105.19024	105.19024	105.18949	105.18949			0.00	0	0
<b>Total I2033 Future</b>											<b>0.00</b>	<b>0</b>	<b>6,373</b>
<b>Total For I2033</b>											<b>0.00</b>	<b>0</b>	<b>6,373</b>
I2038	On	01/11/2018			122.00628	122.00628	122.00481	122.00481			9,638,496.12	79	9,904
I2038	On	07/02/2019			122.79106	122.79106	122.78996	122.78996			0.00	0	0
I2038	On	02/05/2019			124.85327	124.85327	124.85235	124.85235			0.00	0	0
<b>Total I2038 Future</b>											<b>9,638,496.12</b>	<b>79</b>	<b>9,904</b>
<b>Total For I2038</b>											<b>9,638,496.12</b>	<b>79</b>	<b>9,904</b>
I2046	On	01/11/2018			115.89693	115.89693	115.89561	115.89561			0.00	0	12,067
I2046	On	07/02/2019			118.15402	118.15402	118.15269	118.15269			0.00	0	0
I2046	On	02/05/2019			118.45302	118.45302	118.45213	118.45213			0.00	0	0
<b>Total I2046 Future</b>											<b>0.00</b>	<b>0</b>	<b>12,067</b>
<b>Total For I2046</b>											<b>0.00</b>	<b>0</b>	<b>12,067</b>
I2050	On	01/11/2018			122.04150	122.04150	122.03997	122.03997			0.00	0	9,987
I2050	On	07/02/2019			122.64682	122.64682	122.64554	122.64554			0.00	0	0
I2050	On	02/05/2019			124.70662	124.70662	124.70559	124.70559			0.00	0	0
<b>Total I2050 Future</b>											<b>0.00</b>	<b>0</b>	<b>9,987</b>
<b>Total For I2050</b>											<b>0.00</b>	<b>0</b>	<b>9,987</b>
R186	On	01/11/2018			9.25701	110.92626	9.27851	110.79992		7.56	69,107,059.98	623	67,859
R186	On	07/02/2019			9.35784	107.75858	9.38036	107.63031		7.99	0.00	0	719
R186	On	02/05/2019			9.44925	109.54858	9.47279	109.41817		8.03	0.00	0	0
<b>Total R186 Future</b>											<b>69,107,059.98</b>	<b>623</b>	<b>68,578</b>
R186	On	01/11/2018	8.53	Call			81.87000	0.08187	86,700	6.94	0.00	0	0
R186	On	01/11/2018	8.53	Put			4,597.88000	4.59788	4,476,370	6.94	0.00	0	0
R186	On	01/11/2018	8.54	Call			86.34000	0.08634	91,420	6.95	0.00	0	0
R186	On	01/11/2018	8.54	Put			4,540.39000	4.54039	4,419,130	6.95	0.00	0	0
R186	On	01/11/2018	8.46	Call			56.49000	0.05649	59,860	6.89	0.00	0	5,000
R186	On	01/11/2018	8.90	Call			416.66000	0.41666	438,000	7.29	0.00	0	0
R186	On	01/11/2018	8.90	Put			2,669.74000	2.66974	2,564,740	7.29	0.00	0	2,500
R186	On	01/11/2018	9.14	Call			886.23000	0.88623	926,290	7.48	0.00	0	0
R186	On	01/11/2018	8.52	Call			77.59000	0.07759	82,180	6.93	0.00	0	0
R186	On	01/11/2018	9.14	Put			1,703.57000	1.70357	1,617,290	7.48	0.00	0	5,000
R186	On	01/11/2018	7.96	Put			8,126.12000	8.12612	7,999,910	6.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2018	Bond Future	7.96	Call			2.59000	0.00259	2,720	6.80	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.52	Put			4,655.61000	4.65561	4,533,860	6.93	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Put			5,007.51000	5.00751	4,884,540	6.89	0.00	0	0
R186	On	07/02/2019	Bond Future	9.92	Call			4,095.63000	4.09563	4,180,700	8.40	0.00	0	0
R186	On	07/02/2019	Bond Future	8.77	Put			4,300.05000	4.30005	4,199,250	7.35	0.00	0	0
R186	On	07/02/2019	Bond Future	8.50	Call			392.34000	0.39234	408,790	7.09	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.10	Call			1,416.97000	1.41697	1,460,840	7.67	0.00	0	0
R186	On	07/02/2019	Bond Future	9.10	Put			3,028.42000	3.02842	2,944,020	7.67	0.00	0	1,000
R186	On	07/02/2019	Bond Future	8.21	Call			195.29000	0.19529	204,160	7.09	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			7,138.54000	7.13854	7,019,140	7.09	0.00	0	0
R186	On	07/02/2019	Bond Future	9.90	Put			1,110.39000	1.11039	1,066,350	8.37	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.92	Put			1,081.69000	1.08169	1,038,490	8.40	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.27	Put			2,487.15000	2.48715	2,411,770	7.82	0.00	0	0
R186	On	07/02/2019	Bond Future	9.27	Call			1,856.61000	1.85661	1,909,500	7.82	0.00	0	1,170
R186	On	07/02/2019	Bond Future	8.30	Put			6,633.59000	6.63359	6,516,180	7.09	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Call			244.89000	0.24489	255,750	7.09	0.00	0	210
R186	On	07/02/2019	Bond Future	8.22	Put			7,081.81000	7.08181	6,962,620	7.09	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			190.33000	0.19033	199,000	7.09	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			7,195.41000	7.19541	7,075,810	7.09	0.00	0	0
R186	On	07/02/2019	Bond Future	8.50	Put			5,561.28000	5.56128	5,449,460	7.09	0.00	0	0
R186	On	07/02/2019	Bond Future	8.77	Call			750.63000	0.75063	778,100	7.35	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.90	Call			4,014.65000	4.01465	4,098,880	8.37	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			200.35000	0.20035	209,430	7.09	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Call			1,590.32000	1.59032	1,632,820	7.56	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			4,136.09000	4.13609	4,048,180	7.56	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Call			1,613.17000	1.61317	1,656,080	7.57	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			4,101.85000	4.10185	4,014,350	7.57	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			1,567.67000	1.56767	1,609,750	7.55	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			4,170.56000	4.17056	4,082,230	7.55	0.00	0	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>24,220</b>
<b>Total For R186</b>												<b>69,107,059.98</b>	<b>623</b>	<b>92,798</b>
R197	On	01/11/2018	Bond Future			301.13008	301.13008	301.12889	301.12889			0.00	0	2,353
R197	On	07/02/2019	Bond Future			299.64383	299.64383	299.64332	299.64332			0.00	0	0
R197	On	02/05/2019	Bond Future			304.67628	304.67628	304.67640	304.67640			0.00	0	0
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,353</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>2,353</b>
R202	On	01/11/2018	Bond Future			234.49659	234.49659	234.49386	234.49386			0.00	0	10,129
R202	On	07/02/2019	Bond Future			235.15883	235.15883	235.15693	235.15693			0.00	0	0
R202	On	02/05/2019	Bond Future			239.10860	239.10860	239.10698	239.10698			0.00	0	0
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>10,129</b>

Contract Details	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 R202</b>									<b>0.00</b>	<b>0</b>	<b>10,129</b>
R2023 On 01/11/2018 Bond Future			8.68414	98.11227	8.71123	98.01843		4.73	0.00	0	38,272
R2023 On 07/02/2019 Bond Future			8.80426	100.00261	8.83340	99.90739		5.00	0.00	0	0
R2023 On 02/05/2019 Bond Future			8.90751	97.73668	8.93871	97.63985		5.20	0.00	0	0
<b>Total R2023 Future</b>									<b>0.00</b>	<b>0</b>	<b>38,272</b>
R2023 On 01/11/2018 Bond Future	10.59	Call			6,244.98000	6.24498	6,338,610	5.87	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.59	Put			0.89000	0.00089	0,680	5.87	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.57	Call			6,181.27000	6.18127	6,274,880	5.87	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.57	Put			0.99000	0.00099	0,760	5.87	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.58	Call			6,213.13000	6.21313	6,306,750	5.87	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.58	Put			0.94000	0.00094	0,720	5.87	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.57	Call			5,593.55000	5.59355	5,680,610	6.03	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.57	Put			121.20000	0.12120	113,040	6.03	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.58	Call			5,621.67000	5.62167	5,708,860	6.03	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.58	Put			118.93000	0.11893	110,900	6.03	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.59	Call			5,649.82000	5.64982	5,737,130	6.03	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.59	Put			116.70000	0.11670	108,790	6.03	0.00	0	0
R2023 On 02/05/2019 Bond Future	8.45	Call			836.40000	0.83640	867,500	4.70	0.00	0	0
R2023 On 02/05/2019 Bond Future	8.45	Put			2,366.94000	2.36694	2,301,210	4.70	0.00	0	0
R2023 On 02/05/2019 Bond Future	8.46	Call			849.87000	0.84987	881,290	4.71	0.00	0	0
R2023 On 02/05/2019 Bond Future	8.46	Put			2,348.79000	2.34879	2,283,380	4.71	0.00	0	0
R2023 On 02/05/2019 Bond Future	8.44	Call			823.05000	0.82305	853,830	4.69	0.00	0	0
R2023 On 02/05/2019 Bond Future	8.44	Put			2,385.21000	2.38521	2,319,160	4.69	0.00	0	0
<b>Total R2023 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>									<b>0.00</b>	<b>0</b>	<b>38,272</b>
R2030 On 01/11/2018 Bond Future			9.63678	91.02268	9.65807	90.88961		10.09	19,751,921.56	217	54,685
R2030 On 07/02/2019 Bond Future			9.72749	88.76699	9.74959	88.63172		10.73	0.00	0	167
R2030 On 02/05/2019 Bond Future			9.81091	90.24134	9.83378	90.10388		10.88	0.00	0	0
<b>Total R2030 Future</b>									<b>19,751,921.56</b>	<b>217</b>	<b>54,852</b>
R2030 On 01/11/2018 Bond Future	8.60	Call			15.23000	0.01523	16,100	8.86	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.60	Put			6,967.61000	6.96761	6,835,410	8.86	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.58	Call			13.50000	0.01350	14,270	8.86	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.58	Put			7,104.23000	7.10423	6,971,930	8.86	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.59	Call			14.34000	0.01434	15,160	8.86	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.59	Put			7,035.86000	7.03586	6,903,610	8.86	0.00	0	0
R2030 On 07/02/2019 Bond Future	8.70	Put			7,056.79000	7.05679	6,934,440	9.51	0.00	0	0
R2030 On 07/02/2019 Bond Future	8.70	Call			312.47000	0.31247	325,390	9.51	0.00	0	0
R2030 On 07/02/2019 Bond Future	9.60	Put			2,898.67000	2.89867	2,817,280	10.58	0.00	0	0
R2030 On 07/02/2019 Bond Future	9.60	Call			1,977.57000	1.97757	2,031,450	10.58	0.00	0	1,920
R2030 On 07/02/2019 Bond Future	8.90	Put			5,927.58000	5.92758	5,812,020	9.72	0.00	0	0

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	07/02/2019	Bond Future	8.90	Call			520.30000	0.52030	540,010	9.72	0.00	0	1,920
R2030	On	07/02/2019	Bond Future	9.40	Put			3,620.24000	3.62024	3,528,140	10.36	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.40	Call			1,447.33000	1.44733	1,490,500	10.36	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			258.08000	0.25808	268,970	9.51	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			7,544.33000	7.54433	7,419,950	9.51	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Call			264.42000	0.26442	275,550	9.51	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			7,482.71000	7.48271	7,358,570	9.51	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			270.90000	0.27090	282,270	9.51	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			7,421.28000	7.42128	7,297,380	9.51	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Call			1,895.90000	1.89590	1,942,080	10.50	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			4,615.45000	4.61545	4,524,170	10.50	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.40	Call			1,920.65000	1.92065	1,967,250	10.51	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.40	Put			4,577.69000	4.57769	4,486,830	10.51	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Call			1,945.59000	1.94559	1,992,610	10.52	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			4,540.17000	4.54017	4,449,730	10.52	0.00	0	0
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>3,840</b>
<b>Total For R2030</b>												<b>19,751,921.56</b>	<b>217</b>	<b>58,692</b>
R2032	On	01/11/2018	Bond Future			9.82321	89.23872	9.84452	89.09502		11.17	0.00	0	40,851
R2032	On	07/02/2019	Bond Future			9.91550	90.95802	9.93757	90.81192		11.41	0.00	0	456
R2032	On	02/05/2019	Bond Future			9.99609	88.31386	10.01890	88.16528		12.16	0.00	0	0
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>	<b>41,307</b>
R2032	On	01/11/2018	Bond Future	8.76	Call			11.65000	0.01165	12,340	9.54	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Put			7,764.85000	7.76485	7,621,840	9.54	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Call			12.52000	0.01252	13,260	9.55	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Put			7,689.95000	7.68995	7,546,990	9.55	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Call			10.83000	0.01083	11,470	9.53	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Put			7,839.88000	7.83988	7,696,820	9.53	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Call			284.84000	0.28484	296,730	10.11	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			8,208.56000	8.20856	8,074,350	10.11	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			291.84000	0.29184	303,990	10.11	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			8,140.98000	8.14098	8,007,030	10.11	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			277.98000	0.27798	289,600	10.11	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			8,276.36000	8.27636	8,141,880	10.11	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			2,179.53000	2.17953	2,231,360	11.77	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Put			4,897.81000	4.89781	4,801,060	11.77	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Call			2,206.79000	2.20679	2,259,070	11.79	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			4,857.18000	4.85718	4,760,880	11.79	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			2,233.96000	2.23396	2,286,690	11.80	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			4,816.54000	4.81654	4,720,690	11.80	0.00	0	0
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	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 R2032</b>									<b>0.00</b>	<b>0</b>	<b>41,307</b>
R2035 On 01/11/2018 Bond Future			9.96346	92.92896	9.98475	92.77034		11.85	0.00	0	73,881
R2035 On 07/02/2019 Bond Future			10.05681	94.71944	10.07885	94.55810		12.13	0.00	0	298
R2035 On 02/05/2019 Bond Future			10.13360	91.79550	10.15631	91.63161		12.98	0.00	0	0
<b>Total R2035 Future</b>									<b>0.00</b>	<b>0</b>	<b>74,179</b>
R2035 On 01/11/2018 Bond Future	8.92	Call			13.99000	0.01399	14,820	10.11	0.00	0	0
R2035 On 01/11/2018 Bond Future	8.92	Put			8,480.73000	8.48073	8,322,940	10.11	0.00	0	0
R2035 On 01/11/2018 Bond Future	8.93	Call			14.91000	0.01491	15,800	10.11	0.00	0	0
R2035 On 01/11/2018 Bond Future	8.93	Put			8,396.81000	8.39681	8,239,080	10.11	0.00	0	0
R2035 On 01/11/2018 Bond Future	8.94	Call			15.88000	0.01588	16,830	10.11	0.00	0	0
R2035 On 01/11/2018 Bond Future	8.94	Put			8,313.04000	8.31304	8,155,370	10.11	0.00	0	0
R2035 On 07/02/2019 Bond Future	8.97	Call			326.07000	0.32607	339,620	10.74	0.00	0	0
R2035 On 07/02/2019 Bond Future	8.97	Put			9,005.36000	9.00536	8,857,570	10.74	0.00	0	0
R2035 On 07/02/2019 Bond Future	8.98	Call			334.12000	0.33412	347,960	10.74	0.00	0	0
R2035 On 07/02/2019 Bond Future	8.98	Put			8,929.74000	8.92974	8,782,240	10.74	0.00	0	0
R2035 On 07/02/2019 Bond Future	8.96	Call			318.19000	0.31819	331,440	10.74	0.00	0	0
R2035 On 07/02/2019 Bond Future	8.96	Put			9,081.26000	9.08126	8,933,170	10.74	0.00	0	0
R2035 On 02/05/2019 Bond Future	9.73	Put			5,485.38000	5.48538	5,377,780	12.43	0.00	0	0
R2035 On 02/05/2019 Bond Future	9.74	Call			2,363.30000	2.36330	2,420,090	12.44	0.00	0	0
R2035 On 02/05/2019 Bond Future	9.74	Put			5,439.75000	5.43975	5,332,650	12.44	0.00	0	0
R2035 On 02/05/2019 Bond Future	9.75	Call			2,393.41000	2.39341	2,450,710	12.45	0.00	0	0
R2035 On 02/05/2019 Bond Future	9.75	Put			5,394.14000	5.39414	5,287,550	12.45	0.00	0	0
R2035 On 02/05/2019 Bond Future	9.73	Call			2,333.12000	2.33312	2,389,410	12.43	0.00	0	0
<b>Total R2035 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2035</b>									<b>0.00</b>	<b>0</b>	<b>74,179</b>
R2037 On 01/11/2018 Bond Future			10.02488	89.58275	10.04608	89.42433		12.40	0.00	0	52,651
R2037 On 07/02/2019 Bond Future			10.11120	87.04869	10.13311	86.88755		13.32	0.00	0	1,050
R2037 On 02/05/2019 Bond Future			10.18920	88.49456	10.21179	88.33069		13.59	0.00	0	0
<b>Total R2037 Future</b>									<b>0.00</b>	<b>0</b>	<b>53,701</b>
R2037 On 01/11/2018 Bond Future	9.03	Put			8,139.12000	8.13912	7,981,860	10.61	0.00	0	0
R2037 On 01/11/2018 Bond Future	9.01	Call			17.24000	0.01724	18,250	10.58	0.00	0	0
R2037 On 01/11/2018 Bond Future	9.01	Put			8,307.72000	8.30772	8,150,310	10.58	0.00	0	0
R2037 On 01/11/2018 Bond Future	9.02	Call			18.50000	0.01850	19,590	10.59	0.00	0	0
R2037 On 01/11/2018 Bond Future	9.02	Put			8,223.32000	8.22332	8,065,990	10.59	0.00	0	0
R2037 On 01/11/2018 Bond Future	9.03	Call			19.84000	0.01984	21,000	10.61	0.00	0	0
R2037 On 07/02/2019 Bond Future	9.06	Put			8,827.92000	8.82792	8,681,540	11.79	0.00	0	0
R2037 On 07/02/2019 Bond Future	9.07	Call			371.33000	0.37133	386,400	11.79	0.00	0	0
R2037 On 07/02/2019 Bond Future	9.07	Put			8,752.09000	8.75209	8,606,020	11.79	0.00	0	0
R2037 On 07/02/2019 Bond Future	9.05	Call			353.99000	0.35399	368,430	11.79	0.00	0	0
R2037 On 07/02/2019 Bond Future	9.05	Put			8,904.05000	8.90405	8,757,350	11.79	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037 On 07/02/2019 Bond Future	9.06	Call			362.57000	0.36257	377,330	11.79	0.00	0	0
R2037 On 02/05/2019 Bond Future	9.80	Call			2,422.72000	2.42272	2,479,930	13.10	0.00	0	0
R2037 On 02/05/2019 Bond Future	9.80	Put			5,486.73000	5.48673	5,380,070	13.10	0.00	0	0
R2037 On 02/05/2019 Bond Future	9.81	Call			2,453.05000	2.45305	2,510,760	13.11	0.00	0	0
R2037 On 02/05/2019 Bond Future	9.81	Put			5,440.69000	5.44069	5,334,530	13.11	0.00	0	0
R2037 On 02/05/2019 Bond Future	9.79	Call			2,392.86000	2.39286	2,449,580	13.09	0.00	0	0
R2037 On 02/05/2019 Bond Future	9.79	Put			5,533.34000	5.53334	5,426,190	13.09	0.00	0	0
<b>Total R2037 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>									<b>0.00</b>	<b>0</b>	<b>53,701</b>
R2040 On 01/11/2018 Bond Future			10.09963	92.82512	10.12083	92.65560		12.77	0.00	0	25,392
R2040 On 07/02/2019 Bond Future			10.18540	90.10292	10.20730	89.93051		13.75	0.00	0	100
R2040 On 02/05/2019 Bond Future			10.26270	91.59948	10.28527	91.42417		14.04	0.00	0	0
<b>Total R2040 Future</b>									<b>0.00</b>	<b>0</b>	<b>25,492</b>
R2040 On 01/11/2018 Bond Future	9.20	Call			40.41000	0.04041	42,770	11.13	0.00	0	3,940
R2040 On 01/11/2018 Bond Future	9.80	Put			3,375.70000	3.37570	3,240,930	12.47	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.10	Put			8,804.18000	8.80418	8,635,870	11.00	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.10	Call			20.79000	0.02079	22,000	11.00	0.00	0	2,950
R2040 On 01/11/2018 Bond Future	9.07	Put			9,078.68000	9.07868	8,910,130	10.97	0.00	0	0
R2040 On 01/11/2018 Bond Future	8.50	Put			14,595.96000	14.59596	14,426,440	10.88	0.00	0	0
R2040 On 01/11/2018 Bond Future	8.50	Call			0.19000	0.00019	0,190	10.88	0.00	0	2,950
R2040 On 01/11/2018 Bond Future	9.20	Put			7,904.38000	7.90438	7,737,220	11.13	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.09	Call			19.39000	0.01939	20,510	10.99	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.09	Put			8,895.47000	8.89547	8,727,070	10.99	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.07	Call			16.81000	0.01681	17,780	10.97	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.80	Call			754.14000	0.75414	788,890	12.47	0.00	0	1,770
R2040 On 01/11/2018 Bond Future	10.00	Put			2,319.33000	2.31933	2,205,840	12.77	0.00	0	0
R2040 On 01/11/2018 Bond Future	10.00	Call			1,346.18000	1.34618	1,402,210	12.77	0.00	0	3,940
R2040 On 01/11/2018 Bond Future	9.08	Call			18.05000	0.01805	19,100	10.98	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.08	Put			8,986.95000	8.98695	8,818,480	10.98	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.11	Put			9,698.49000	9.69849	9,540,830	12.15	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.12	Call			366.67000	0.36667	381,750	12.15	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.12	Put			9,615.36000	9.61536	9,458,030	12.15	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.13	Call			375.72000	0.37572	391,130	12.15	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.13	Put			9,532.54000	9.53254	9,375,540	12.15	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.11	Call			357.79000	0.35779	372,540	12.15	0.00	0	0
R2040 On 02/05/2019 Bond Future	9.88	Put			5,867.07000	5.86707	5,753,470	13.62	0.00	0	0
R2040 On 02/05/2019 Bond Future	9.89	Call			2,665.42000	2.66542	2,727,660	13.63	0.00	0	0
R2040 On 02/05/2019 Bond Future	9.89	Put			5,817.89000	5.81789	5,704,820	13.63	0.00	0	0
R2040 On 02/05/2019 Bond Future	9.90	Call			2,698.23000	2.69823	2,761,020	13.65	0.00	0	0
R2040 On 02/05/2019 Bond Future	9.90	Put			5,768.75000	5.76875	5,656,230	13.65	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
R2040 On 02/05/2019 Bond Future	9.88	Call			2,632.53000	2.63253	2,694,240	13.62	0.00	0	0
<b>Total R2040 Option</b>									<b>0.00</b>	<b>0</b>	<b>15,550</b>
<b>Total For R2040</b>									<b>0.00</b>	<b>0</b>	<b>41,042</b>
R2044 On 01/11/2018 Bond Future			10.13834	89.73835	10.15951	89.56749		13.36	0.00	0	39,021
R2044 On 07/02/2019 Bond Future			10.22152	87.08195	10.24338	86.90815		14.39	0.00	0	108
R2044 On 02/05/2019 Bond Future			10.29632	88.52832	10.31883	88.35165		14.71	0.00	0	0
<b>Total R2044 Future</b>									<b>0.00</b>	<b>0</b>	<b>39,129</b>
R2044 On 01/11/2018 Bond Future	9.12	Call			16.86000	0.01686	17,850	11.38	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.12	Put			9,125.67000	9.12567	8,955,800	11.38	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.13	Call			17.98000	0.01798	19,030	11.38	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.13	Put			9,031.69000	9.03169	8,861,880	11.38	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.14	Call			19.16000	0.01916	20,290	11.38	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.14	Put			8,937.93000	8.93793	8,768,200	11.38	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Put			9,750.13000	9.75013	9,591,570	12.72	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.17	Call			381.14000	0.38114	396,710	12.72	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.17	Put			9,665.18000	9.66518	9,506,950	12.72	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.18	Call			390.58000	0.39058	406,500	12.72	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.18	Put			9,580.56000	9.58056	9,422,680	12.72	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Call			371.88000	0.37188	387,120	12.72	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.90	Put			6,026.87000	6.02687	5,911,840	14.30	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.91	Call			2,669.15000	2.66915	2,731,330	14.32	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.91	Put			5,976.19000	5.97619	5,861,700	14.32	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.92	Call			2,702.25000	2.70225	2,764,980	14.33	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.92	Put			5,925.86000	5.92586	5,811,920	14.33	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.90	Call			2,636.26000	2.63626	2,697,900	14.30	0.00	0	0
<b>Total R2044 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>									<b>0.00</b>	<b>0</b>	<b>39,129</b>
R2048 On 01/11/2018 Bond Future			10.12926	88.72949	10.14536	88.59653		13.78	0.00	0	99,873
R2048 On 07/02/2019 Bond Future			10.21413	90.43905	10.23075	90.30391		14.15	0.00	0	0
R2048 On 02/05/2019 Bond Future			10.28360	87.50745	10.30071	87.37002		15.21	0.00	0	0
<b>Total R2048 Future</b>									<b>0.00</b>	<b>0</b>	<b>99,873</b>
R2048 On 01/11/2018 Bond Future	9.03	Put			10,142.38000	10.14238	10,009,650	11.74	0.00	0	0
R2048 On 01/11/2018 Bond Future	9.01	Call			8.59000	0.00859	8,770	11.74	0.00	0	0
R2048 On 01/11/2018 Bond Future	9.01	Put			10,341.31000	10.34131	10,208,530	11.74	0.00	0	0
R2048 On 01/11/2018 Bond Future	9.02	Call			9.21000	0.00921	9,410	11.74	0.00	0	0
R2048 On 01/11/2018 Bond Future	9.02	Put			10,241.74000	10.24174	10,108,980	11.74	0.00	0	0
R2048 On 01/11/2018 Bond Future	9.03	Call			9.87000	0.00987	10,100	11.74	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.06	Call			297.18000	0.29718	305,650	12.51	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.06	Put			10,812.99000	10.81299	10,686,320	12.51	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.07	Call			305.07000	0.30507	313,760	12.51	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	07/02/2019	Bond Future	9.07	Put			10,721.76000	10.72176	10,595,310	12.51	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Call			289.45000	0.28945	297,720	12.51	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Put			10,904.55000	10.90455	10,777,680	12.51	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Call			2,748.28000	2.74828	2,794,870	14.79	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Put			6,071.90000	6.07190	5,981,060	14.79	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Call			2,782.25000	2.78225	2,829,260	14.80	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Put			6,020.19000	6.02019	5,929,770	14.80	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Call			2,714.52000	2.71452	2,760,690	14.78	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Put			6,123.97000	6.12397	6,032,710	14.78	0.00	0	0
<b>Total R2048 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>												<b>0.00</b>	<b>0</b>	<b>99,873</b>
R207	On	01/11/2018	Bond Future			7.90763	101.49605	7.93707	101.46334		0.87	0.00	0	19,671
R207	On	07/02/2019	Bond Future			8.10407	99.80657	8.14200	99.77364		0.91	0.00	0	0
R207	On	02/05/2019	Bond Future			8.40716	101.46450	8.45823	101.43105		0.80	0.00	0	0
<b>Total R207 Future</b>												<b>0.00</b>	<b>0</b>	<b>19,671</b>
R207	On	01/11/2018	Bond Future	6.75	Call			0.45000	0.00045	0,510	1.26	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Put			1,331.59000	1.33159	1,298,940	1.26	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Call			0.49000	0.00049	0,550	1.26	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Put			1,320.31000	1.32031	1,287,660	1.26	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Call			0.42000	0.00042	0,470	1.26	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Put			1,342.88000	1.34288	1,310,220	1.26	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Call			0.45000	0.00045	0,530	0.80	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			1,423.56000	1.42356	1,390,710	0.80	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			0.47000	0.00047	0,560	0.80	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			1,414.71000	1.41471	1,381,870	0.80	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			0.42000	0.00042	0,500	0.80	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			1,432.40000	1.43240	1,399,550	0.80	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Call			38.41000	0.03841	43,200	0.64	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Put			596.65000	0.59665	567,990	0.64	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Call			39.55000	0.03955	44,440	0.64	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Put			591.17000	0.59117	562,610	0.64	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Call			40.90000	0.04090	45,920	0.65	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Put			585.91000	0.58591	557,480	0.65	0.00	0	0
<b>Total R207 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>												<b>0.00</b>	<b>0</b>	<b>19,671</b>
R208	On	01/11/2018	Bond Future			8.17563	97.62643	8.20336	97.56826		2.20	0.00	0	29,548
R208	On	07/02/2019	Bond Future			8.30736	99.50737	8.33871	99.44846		2.56	0.00	0	0
R208	On	02/05/2019	Bond Future			8.44082	97.76080	8.47627	97.70092		2.51	0.00	0	0
<b>Total R208 Future</b>												<b>0.00</b>	<b>0</b>	<b>29,548</b>
R208	On	01/11/2018	Bond Future	7.10	Put			2,350.90000	2.35090	2,292,970	2.55	0.00	0	0

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	01/11/2018	Bond Future	7.11	Call			2.23000	0.00223	2,480	2.55	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Put			2,329.44000	2.32944	2,271,520	2.55	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Call			2.38000	0.00238	2,660	2.55	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Put			2,307.99000	2.30799	2,250,100	2.55	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Call			2.08000	0.00208	2,320	2.55	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			2,438.33000	2.43833	2,381,140	2.04	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			17.64000	0.01764	19,420	2.04	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			2,419.59000	2.41959	2,362,460	2.04	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			16.38000	0.01638	18,050	2.04	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			2,457.10000	2.45710	2,399,860	2.04	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Call			17.00000	0.01700	18,720	2.04	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call			400.32000	0.40032	419,630	2.29	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Put			1,157.61000	1.15761	1,117,040	2.29	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Call			407.47000	0.40747	427,000	2.29	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put			1,147.71000	1.14771	1,107,360	2.29	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call			392.96000	0.39296	412,030	2.28	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put			1,167.31000	1.16731	1,126,500	2.28	0.00	0	0
<b>Total R208 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>												<b>0.00</b>	<b>0</b>	<b>29,548</b>
R209	On	01/11/2018	Bond Future			9.92235	70.47659	9.94350	70.34332		13.51	22,129,649.26	314	127,187
R209	On	07/02/2019	Bond Future			10.00287	71.83439	10.02468	71.69884		13.81	0.00	0	340
R209	On	02/05/2019	Bond Future			10.07262	69.87984	10.09505	69.74207		14.70	0.00	0	0
<b>Total R209 Future</b>												<b>22,129,649.26</b>	<b>314</b>	<b>127,527</b>
R209	On	01/11/2018	Bond Future	1016.00	Call			69,455.45000	69.45545	69,588,720	15.67	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	15.67	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			69,455.45000	69.45545	69,588,720	15.67	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	15.67	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			69,455.44000	69.45544	69,588,710	15.67	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	15.67	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Call			1,410.99000	1.41099	1,465,890	13.42	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			1,433.02000	1.43302	1,354,650	13.42	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			4,151.77000	4.15177	4,028,840	12.29	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			196.09000	0.19609	206,430	12.29	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Put			7,141.09000	7.14109	7,008,780	11.82	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Call			17.92000	0.01792	18,880	11.82	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.97	Call			1,509.39000	1.50939	1,567,100	13.47	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			1,342.95000	1.34295	1,267,390	13.47	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			4,094.80000	4.09480	4,199,930	14.61	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			313.13000	0.31313	284,990	14.61	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Call			1,542.94000	1.54294	1,601,600	13.48	0.00	0	0

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	01/11/2018	Bond Future	9.98	Put			1,313.84000	1.31384	1,239,230	13.48	0.00	0	2,000
R209	On	01/11/2018	Bond Future	8.98	Put			6,503.91000	6.50391	6,372,290	11.82	0.00	0	0
R209	On	01/11/2018	Bond Future	8.98	Call			29.89000	0.02989	31,540	11.82	0.00	0	0
R209	On	01/11/2018	Bond Future	10.00	Put			1,257.16000	1.25716	1,184,430	13.51	0.00	0	5,850
R209	On	01/11/2018	Bond Future	10.00	Call			1,611.31000	1.61131	1,671,850	13.51	0.00	0	0
R209	On	01/11/2018	Bond Future	9.84	Call			1,109.31000	1.10931	1,154,950	13.28	0.00	0	0
R209	On	01/11/2018	Bond Future	9.84	Put			1,765.07000	1.76507	1,677,440	13.28	0.00	0	0
R209	On	01/11/2018	Bond Future	8.99	Put			6,433.95000	6.43395	6,302,430	11.82	0.00	0	0
R209	On	01/11/2018	Bond Future	8.99	Call			31.57000	0.03157	33,320	11.82	0.00	0	760
R209	On	01/11/2018	Bond Future	9.64	Put			2,574.73000	2.57473	2,470,110	12.93	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Call			625.66000	0.62566	654,310	12.93	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.47	Call			341.33000	0.34133	358,330	12.57	0.00	0	0
R209	On	01/11/2018	Bond Future	9.47	Put			3,417.47000	3.41747	3,301,200	12.57	0.00	0	760
R209	On	01/11/2018	Bond Future	9.82	Call			1,053.94000	1.05394	1,097,770	13.25	0.00	0	0
R209	On	01/11/2018	Bond Future	9.82	Put			1,837.47000	1.83747	1,748,030	13.25	0.00	0	760
R209	On	01/11/2018	Bond Future	9.49	Call			369.04000	0.36904	387,250	12.62	0.00	0	0
R209	On	01/11/2018	Bond Future	9.49	Put			3,311.23000	3.31123	3,196,170	12.62	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call			336.18000	0.33618	349,440	12.24	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			7,364.47000	7.36447	7,242,180	12.24	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			320.86000	0.32086	333,580	12.24	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			7,492.29000	7.49229	7,369,460	12.24	0.00	0	0
R209	On	07/02/2019	Bond Future	10.20	Call			3,134.08000	3.13408	3,205,420	14.07	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Call			401.88000	0.40188	417,310	12.31	0.00	0	4,000
R209	On	07/02/2019	Bond Future	10.20	Put			2,058.52000	2.05852	1,994,310	14.07	0.00	0	4,000
R209	On	07/02/2019	Bond Future	9.54	Put			4,326.24000	4.32624	4,227,650	13.18	0.00	0	0
R209	On	07/02/2019	Bond Future	9.54	Call			1,219.26000	1.21926	1,256,220	13.18	0.00	0	4,000
R209	On	07/02/2019	Bond Future	8.96	Call			328.45000	0.32845	341,440	12.24	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			7,428.26000	7.42826	7,305,700	12.24	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Put			6,932.24000	6.93224	6,812,120	12.31	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			2,147.23000	2.14723	2,196,400	14.30	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			4,634.05000	4.63405	4,545,450	14.30	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Call			2,095.03000	2.09503	2,143,360	14.27	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			4,711.22000	4.71122	4,621,780	14.27	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Call			2,121.16000	2.12116	2,169,900	14.28	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			4,672.62000	4.67262	4,583,590	14.28	0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>26,130</b>
<b>Total For R209</b>												<b>22,129,649.26</b>	<b>314</b>	<b>153,657</b>
R210	On	01/11/2018	Bond Future			185.46216	185.46216	185.30532	185.30532			48,405,623.76	261	2,675
R210	On	07/02/2019	Bond Future			189.07390	189.07390	188.91438	188.91438			0.00	0	0
R210	On	02/05/2019	Bond Future			189.69458	189.69458	189.53285	189.53285			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R210 Future</b>										<b>48,405,623.76</b>	<b>261</b>	<b>2,675</b>
<b>Total For R210</b>										<b>48,405,623.76</b>	<b>261</b>	<b>2,675</b>
R212 On 01/11/2018 Bond Future			155.44570	155.44570	155.44556	155.44556				0.00	0	3,476
R212 On 07/02/2019 Bond Future			156.31772	156.31772	156.31799	156.31799				0.00	0	0
R212 On 02/05/2019 Bond Future			158.94306	158.94306	158.94368	158.94368				0.00	0	0
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>3,476</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>3,476</b>
R213 On 01/11/2018 Bond Future			9.72768	81.94097	9.74897	81.81071		11.12		0.00	0	32,893
R213 On 07/02/2019 Bond Future			9.81968	83.51973	9.84173	83.38733		11.32		0.00	0	112
R213 On 02/05/2019 Bond Future			9.89554	81.36002	9.91831	81.22539		12.00		0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>33,005</b>
R213 On 01/11/2018 Bond Future	8.65	Call			13.69000	0.01369	14,430	9.85		0.00	0	0
R213 On 01/11/2018 Bond Future	8.65	Put			7,129.20000	7.12920	6,999,680	9.85		0.00	0	0
R213 On 01/11/2018 Bond Future	8.66	Call			14.53000	0.01453	15,310	9.85		0.00	0	0
R213 On 01/11/2018 Bond Future	8.66	Put			7,061.54000	7.06154	6,932,060	9.85		0.00	0	0
R213 On 01/11/2018 Bond Future	8.64	Call			12.90000	0.01290	13,590	9.85		0.00	0	0
R213 On 01/11/2018 Bond Future	8.64	Put			7,196.98000	7.19698	7,067,410	9.85		0.00	0	0
R213 On 07/02/2019 Bond Future	8.69	Call			249.87000	0.24987	260,250	10.04		0.00	0	0
R213 On 07/02/2019 Bond Future	8.69	Put			7,580.42000	7.58042	7,458,400	10.04		0.00	0	0
R213 On 07/02/2019 Bond Future	8.70	Call			256.00000	0.25600	266,610	10.04		0.00	0	0
R213 On 07/02/2019 Bond Future	8.70	Put			7,519.10000	7.51910	7,397,310	10.04		0.00	0	0
R213 On 07/02/2019 Bond Future	8.68	Call			243.86000	0.24386	254,020	10.04		0.00	0	0
R213 On 07/02/2019 Bond Future	8.68	Put			7,641.93000	7.64193	7,519,690	10.04		0.00	0	0
R213 On 02/05/2019 Bond Future	9.49	Call			1,875.61000	1.87561	1,921,500	11.36		0.00	0	0
R213 On 02/05/2019 Bond Future	9.49	Put			4,460.22000	4.46022	4,371,480	11.36		0.00	0	0
R213 On 02/05/2019 Bond Future	9.50	Call			1,900.65000	1.90065	1,946,960	11.37		0.00	0	0
R213 On 02/05/2019 Bond Future	9.50	Put			4,423.64000	4.42364	4,335,320	11.37		0.00	0	0
R213 On 02/05/2019 Bond Future	9.48	Call			1,850.51000	1.85051	1,895,980	11.34		0.00	0	0
R213 On 02/05/2019 Bond Future	9.48	Put			4,496.81000	4.49681	4,407,650	11.34		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>33,005</b>
R214 On 01/11/2018 Bond Future			10.09353	69.53735	10.11469	69.39976		14.26		0.00	0	28,473
R214 On 07/02/2019 Bond Future			10.17690	70.87711	10.19872	70.73720		14.59		0.00	0	0
R214 On 02/05/2019 Bond Future			10.24514	68.76070	10.26758	68.61840		15.60		0.00	0	0
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	<b>28,473</b>
R214 On 01/11/2018 Bond Future	8.99	Call			10.84000	0.01084	11,410	12.29		0.00	0	0
R214 On 01/11/2018 Bond Future	8.99	Put			7,992.39000	7.99239	7,855,370	12.29		0.00	0	0
R214 On 01/11/2018 Bond Future	9.00	Call			11.55000	0.01155	12,160	12.29		0.00	0	0
R214 On 01/11/2018 Bond Future	9.00	Put			7,915.70000	7.91570	7,778,720	12.29		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	01/11/2018	Bond Future	8.98	Call			10.17000	0.01017	10,700	12.29	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Put			8,069.23000	8.06923	7,932,170	12.29	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Call			274.85000	0.27485	285,830	12.93	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Put			8,398.43000	8.39843	8,269,500	12.93	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call			281.66000	0.28166	292,890	12.93	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put			8,328.64000	8.32864	8,199,960	12.93	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call			268.17000	0.26817	278,910	12.93	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Put			8,468.47000	8.46847	8,339,300	12.93	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Call			2,206.37000	2.20637	2,256,810	15.10	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put			4,868.26000	4.86826	4,776,400	15.10	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call			2,233.04000	2.23304	2,283,910	15.11	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put			4,827.62000	4.82762	4,736,190	15.11	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call			2,179.65000	2.17965	2,229,660	15.09	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put			4,908.96000	4.90896	4,816,670	15.09	0.00	0	0
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>												<b>0.00</b>	<b>0</b>	<b>28,473</b>
<b>Total for Bond</b>												<b>242,084,150.92</b>	<b>2,222</b>	<b>881,037</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>

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

Contract Details	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 R2023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R204/R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204/R203</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>
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207/R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207/R203</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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<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



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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 01/11/2018 GOVI			605.47800	605.47800	604.56100	604.56100			0.00	0	463
GOVI On 07/02/2019 GOVI			617.14600	617.14600	616.21400	616.21400			0.00	0	0
GOVI On 02/05/2019 GOVI			627.40100	627.40100	626.45400	626.45400			0.00	0	0
<b>Total GOVI Future</b>									<b>0.00</b>	<b>0</b>	<b>463</b>
GOVI On 01/11/2018 GOVI	653.50	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/11/2018 GOVI	653.50	Put			489,390.00000	48.93900	480,220,000		0.00	0	0
GOVI On 01/11/2018 GOVI	653.51	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/11/2018 GOVI	653.51	Put			489,490.00000	48.94900	480,320,000		0.00	0	0
GOVI On 01/11/2018 GOVI	653.49	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/11/2018 GOVI	653.49	Put			489,290.00000	48.92900	480,120,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.53	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.53	Put			503,160.00000	50.31600	493,840,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.51	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.51	Put			502,960.00000	50.29600	493,640,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.52	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.52	Put			503,060.00000	50.30600	493,740,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Put			214,060.00000	21.40600	204,590,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Put			214,160.00000	21.41600	204,690,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Put			214,260.00000	21.42600	204,790,000		0.00	0	0
<b>Total GOVI Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>									<b>0.00</b>	<b>0</b>	<b>463</b>
<b>Total for GOVI</b>									<b>0.00</b>	<b>0</b>	<b>463</b>
AL37 On 01/11/2018 Index Future			586.32800	586.32800	585.76700	585.76700			0.00	0	0
AL37 On 07/02/2019 Index Future			597.62600	597.62600	597.05700	597.05700			0.00	0	0
AL37 On 02/05/2019 Index Future			607.55700	607.55700	606.97900	606.97900			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 01/11/2018 Index Future			676.39100	676.39100	675.55700	675.55700			0.00	0	0
AL7T On 07/02/2019 Index Future			689.42500	689.42500	688.57700	688.57700			0.00	0	0
AL7T On 02/05/2019 Index Future			700.88200	700.88200	700.02000	700.02000			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 01/11/2018 Index Future			611.28600	611.28600	610.40300	610.40300			0.00	0	865

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	07/02/2019			623.06600	623.06600	622.16800	622.16800			0.00	0	57
ALBI	On	02/05/2019			633.42000	633.42000	632.50700	632.50700			0.00	0	0
<b>Total ALBI Future</b>											<b>0.00</b>	<b>0</b>	<b>922</b>
<b>Total For ALBI</b>											<b>0.00</b>	<b>0</b>	<b>922</b>
IGOV	On	01/11/2018			252.98800	252.98800	252.94900	252.94900			0.00	0	746
IGOV	On	07/02/2019			257.91500	257.91500	257.87600	257.87600			0.00	0	0
IGOV	On	02/05/2019			262.24800	262.24800	262.20900	262.20900			0.00	0	0
<b>Total IGOV Future</b>											<b>0.00</b>	<b>0</b>	<b>746</b>
<b>Total For IGOV</b>											<b>0.00</b>	<b>0</b>	<b>746</b>
<b>Total for Index</b>											<b>0.00</b>	<b>0</b>	<b>1,668</b>
JIBAR F	On	19/09/2018			7.07000	92.93000	7.07000	92.93000			0.00	0	0
JIBAR F	On	19/12/2018			7.01000	92.99000	7.01000	92.99000			0.00	0	35,000
JIBAR F	On	20/03/2019			7.01000	92.99000	7.01000	92.99000			0.00	0	0
JIBAR F	On	19/06/2019			7.03000	92.97000	7.03000	92.97000			0.00	0	0
<b>Total Jibar Future</b>											<b>0.00</b>	<b>0</b>	<b>35,000</b>
<b>Total For JIBAR FUTURE</b>											<b>0.00</b>	<b>0</b>	<b>35,000</b>
<b>Total for Jibar</b>											<b>0.00</b>	<b>0</b>	<b>35,000</b>
5Y STN	On	21/12/2021			98.69000	98.69000	98.64000	98.64000			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>242,084,150.92</b>	<b>2,222</b>	<b>918,219</b>
AA05	On	22/03/2019			8.20500	100.33596	8.23000	100.30141			0.00	0	0
<b>Total AA05 SPOT</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA05</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
AA06	On	15/04/2021				100.58778		100.56388			0.00	0	0
<b>Total AA06 SPOT</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA06</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
AA06/JI	On	15/04/2021			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			9.91500	102.97640	9.94000	102.89364			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			10.00000	109.99300	10.00000	109.96500			0.00	0	0
<b>Total AB01/R186 SPOT</b>											<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For AB01/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB011 On 21/11/2018 Spot Bond				100.76068		100.73767				0.00	0	50,000,000
<b>Total AB011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For AB011</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
AB013 On 21/11/2018 Spot Bond			7.94500	102.62843	7.97000	102.60164				0.00	0	1,500,000,000
<b>Total AB013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For AB013</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB014U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB014U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB015L On 19/11/2019 Spot Bond			10.84000	103.43590	10.84000	103.40623				0.00	0	0
<b>Total AB015U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB015U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB016U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB016U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB017U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB017U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB018L On 04/09/2020 Spot Bond			11.37000	100.29720	11.37000	100.26656				0.00	0	0
<b>Total AB018U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB018U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB019U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB019U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB020L On 03/09/2022 Spot Bond			11.81000	100.34928	11.81000	100.31748				0.00	0	0
<b>Total AB020U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB020U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB021U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB021U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB023U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB023U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB024L On 05/05/2021 Spot Bond			100.00000	26.90971	100.00000	26.85048				0.00	0	0
<b>Total AB024U 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 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	20.59223	100.00000	20.54691				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>
ABC12: On 25/11/2020 Spot Bond			10.00000	110.63600	10.00000	110.60700				0.00	0	0
<b>Total ABC1234/R2022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABC1234/R2022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABCPI3 On 07/12/2023 Spot Bond			4.90000	271.78939	4.90000	271.71968				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>
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ABF19U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABF19U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN08 On 17/03/2020 Spot Bond				100.98470		100.96415				0.00	0	0
<b>Total ABFN08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN09 On 17/03/2026 Spot Bond				100.03600		100.01314				0.00	0	0
<b>Total ABFN09 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 ABFN09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 28/10/2019 Spot Bond				100.93697		100.91483			0.00	0	0
<b>Total ABFN10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 09/04/2019 Spot Bond				101.61770		101.59593			0.00	0	0
<b>Total ABFN12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 14/05/2020 Spot Bond				101.62739		101.60519			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>
ABFN1: On 14/05/2022 Spot Bond				100.74995		100.72580			0.00	0	0
<b>Total ABFN14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 11/11/2020 Spot Bond				101.33663		101.31385			0.00	800,000,000	400,000,000
<b>Total ABFN15 SPOT</b>									<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For ABFN15</b>									<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
ABFN1: On 11/11/2022 Spot Bond				100.76809		100.74406			0.00	0	0
<b>Total ABFN16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 17/05/2019 Spot Bond				100.75223		100.72912			0.00	0	0
<b>Total ABFN17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 26/09/2023 Spot Bond				103.85015		103.82726			0.00	0	0
<b>Total ABFN18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 30/05/2020 Spot Bond				100.58011		100.55708			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				100.54269		100.51861			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				101.67577		101.65137			0.00	0	200,000,000
<b>Total ABFN22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For ABFN22</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
ABFN2: On 25/05/2027 Spot Bond				102.47181		102.44684			0.00	0	0
<b>Total ABFN23 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 ABFN23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2 On 17/10/2020 Spot Bond				101.59762		101.57589				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				101.40004		101.37643				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				101.46406		101.43935				0.00	0	1,000,000,000
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
ABFN2 On 29/08/2021 Spot Bond				100.35879		100.33596				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				100.36960		100.34609				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				100.37599		100.35208				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				100.38452		100.36007				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>
ABK1 On 07/11/2018 Spot Bond			8.99500	104.36120	9.02000	104.33194				0.00	0	0
<b>Total ABK1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK10 On 14/02/2020 Spot Bond				100.01975		99.99119				0.00	0	0
<b>Total ABK10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK11 On 20/05/2019 Spot Bond				100.91165		100.88511				0.00	0	0
<b>Total ABK11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK12 On 20/05/2022 Spot Bond				95.05511		95.02127				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>
ABK3 On 07/11/2018 Spot Bond				101.20531		101.17993				0.00	0	0
<b>Total ABK3 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 ABK3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABK3/J On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ABK3/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK3/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABK5 On 31/10/2018 Spot Bond				101.19367		101.16844			0.00	0	0
<b>Total ABK5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABK5/J On 31/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ABK5/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK5/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABK6 On 05/06/2020 Spot Bond				100.23361		100.20691			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>
ABK7 On 03/06/2019 Spot Bond				99.65622		99.62866			0.00	0	0
<b>Total ABK7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABK8 On 03/06/2021 Spot Bond				95.58865		95.55731			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>
ABK9 On 18/11/2019 Spot Bond				99.13859		99.11025			0.00	0	640,000,000
<b>Total ABK9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>640,000,000</b>
<b>Total For ABK9</b>									<b>0.00</b>	<b>0</b>	<b>640,000,000</b>
ABKI01 On 07/11/2018 Spot Bond			4.89000	158.40785	4.89000	158.36712			0.00	0	0
<b>Total ABKI01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI02 On 05/06/2020 Spot Bond			6.25000	140.82132	6.25000	140.78016			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	32.90035	100.00000	32.82346			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			7.48000	120.58469	7.48000	120.54552			0.00	0	220,000,000
<b>Total ABKI03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>220,000,000</b>
<b>Total For ABKI03</b>									<b>0.00</b>	<b>0</b>	<b>220,000,000</b>
ABKI03 On 13/10/2021 Spot Bond			100.00000	14.28479	100.00000	14.25141			0.00	0	0
<b>Total ABKI03/R212 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 ABKI03/R212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI04 On 13/03/2024 Spot Bond			8.94000	112.60229	8.94000	112.56111			0.00	0	156,400,000
<b>Total ABKI04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>156,400,000</b>
<b>Total For ABKI04</b>									<b>0.00</b>	<b>0</b>	<b>156,400,000</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	7.85218	100.00000	7.83365			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				92.03420		91.98512			0.00	380,000,000	380,000,000
<b>Total ABKS1 SPOT</b>									<b>0.00</b>	<b>380,000,000</b>	<b>380,000,000</b>
<b>Total For ABKS1</b>									<b>0.00</b>	<b>380,000,000</b>	<b>380,000,000</b>
ABN05 On 18/04/2021 Spot Bond			4.11000	194.05093	4.11000	194.00524			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			3.90000	123.94045	3.90000	123.91206			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			3.74000	175.02374	3.75000	174.84104			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			3.70500	216.36916	3.70500	216.32059			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			10.23500	91.56736	10.26000	91.45914			0.00	0	0
<b>Total ABN67 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN67</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN79 On 21/12/2026 Spot Bond			10.61000	101.80908	10.63000	101.67243			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			9.29000	97.43463	9.31500	97.35689			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			11.15500	98.92466	11.17500	98.79159			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>
ABN91 On 11/12/2018 Spot Bond				100.01519		100.04469			0.00	2,794,800,000	698,700,000
<b>Total ABN91 SPOT</b>									<b>0.00</b>	<b>2,794,800,000</b>	<b>698,700,000</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 ABN91</b>									<b>0.00</b>	<b>2,794,800,000</b>	<b>698,700,000</b>
ABN92 On 31/01/2019 Spot Bond				101.11302		101.08822			0.00	1,977,200,000	494,300,000
<b>Total ABN92 SPOT</b>									<b>0.00</b>	<b>1,977,200,000</b>	<b>494,300,000</b>
<b>Total For ABN92</b>									<b>0.00</b>	<b>1,977,200,000</b>	<b>494,300,000</b>
ABS11 On 09/04/2021 Spot Bond			9.31500	104.31556	9.34000	104.23349			0.00	0	620,000,000
<b>Total ABS11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>620,000,000</b>
<b>Total For ABS11</b>									<b>0.00</b>	<b>0</b>	<b>620,000,000</b>
ABS12 On 14/05/2020 Spot Bond			9.28500	103.03393	9.31000	102.97065		538,530,000,000.00		58,000,000	29,000,000
<b>Total ABS12 SPOT</b>								<b>538,530,000,000.00</b>		<b>58,000,000</b>	<b>29,000,000</b>
<b>Total For ABS12</b>								<b>538,530,000,000.00</b>		<b>58,000,000</b>	<b>29,000,000</b>
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.16267	9.20000	103.13746			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			9.99500	102.24515	10.02000	102.14325			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			8.92000	103.89342	8.94500	103.82036			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			9.51500	104.16112	9.54000	104.05008			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			10.16500	104.68115	10.18500	104.55220			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			10.30500	105.53878	10.32500	105.39172			0.00	0	1,500,000,000
<b>Total ABS17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For ABS17</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
ABS18 On 26/09/2023 Spot Bond			10.08500	103.64298	10.11000	103.51904			0.00	0	0
<b>Total ABS18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS6 On 01/06/2020 Spot Bond			8.71500	101.52761	8.74000	101.46506			0.00	0	1,388,600,000
<b>Total ABS6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,388,600,000</b>
<b>Total For ABS6</b>									<b>0.00</b>	<b>0</b>	<b>1,388,600,000</b>
ABS7 On 11/09/2026 Spot Bond			10.28500	92.11048	10.30500	91.98344			0.00	0	4,360,000,000
<b>Total ABS7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,360,000,000</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 ABS7</b>									<b>0.00</b>	<b>0</b>	<b>4,360,000,000</b>
ABS7/F On 11/09/2026 Spot Bond			100.00000	8.99912	100.00000	8.97899			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			3.85000	284.85897	3.85000	284.79392			0.00	0	0
<b>Total ABS12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS14 On 31/01/2022 Spot Bond			3.24000	151.40225	3.24000	151.37024			0.00	0	0
<b>Total ABS14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ABT01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ACIF1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACIF1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL047 On 22/10/2018 Spot Bond				99.19373		99.13630			0.00	0	0
<b>Total ACL047 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL047</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL089 On 25/11/2020 Spot Bond			10.00000	110.63600	10.00000	110.60700			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				88.94298		88.91560			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				88.01786		87.99080			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>
ACL104 On 20/12/2019 Spot Bond			9.43500	100.50597	9.46000	100.45082			0.00	0	0
<b>Total ACL104 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL104</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL127 On 20/09/2021 Spot Bond				250.55114		251.09648			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				250.66311		251.20795			0.00	0	0
<b>Total ACL128 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 ACL128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL128 On 20/09/2021 Spot Bond				99.85862		99.83484				0.00	0	0
<b>Total ACL129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL142 On 25/11/2020 Spot Bond			10.00000	110.63600	10.00000	110.60700				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				99.85816		99.83430				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>
ACL167 On 20/06/2019 Spot Bond			8.97500	102.87307	9.00000	102.83008				0.00	0	0
<b>Total ACL167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL172 On 20/06/2019 Spot Bond				99.85884		99.83506				0.00	0	0
<b>Total ACL174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL172 On 20/06/2019 Spot Bond				99.86686		99.84442				0.00	0	0
<b>Total ACL175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL182 On 20/06/2019 Spot Bond				100.55388		100.53237				0.00	0	0
<b>Total ACL183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL182 On 20/09/2022 Spot Bond				99.85942		99.83578				0.00	0	0
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL187 On 20/09/2020 Spot Bond				100.62310		100.60011				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				99.85528		99.83097				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>
ACL192 On 20/09/2022 Spot Bond				99.85490		99.83052				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>
ACL192 On 20/09/2022 Spot Bond				99.85490		99.83052				0.00	0	0
<b>Total ACL194 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 ACL194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL201 On 20/12/2022 Spot Bond				99.85219		99.82735				0.00	0	0
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL202 On 20/12/2022 Spot Bond				99.85219		99.82735				0.00	0	0
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL203 On 30/01/2023 Spot Bond				168.89508		169.27620				0.00	0	0
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL204 On 14/02/2023 Spot Bond				170.94567		171.30610				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>
ACL212 On 20/09/2018 Spot Bond				99.86808		99.84586				0.00	0	0
<b>Total ACL212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL214 On 20/09/2020 Spot Bond				94.82812		94.79877				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>
ACL215 On 20/09/2018 Spot Bond				99.86985		99.84792				0.00	0	0
<b>Total ACL215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL216 On 20/12/2018 Spot Bond				99.87003		99.84813				0.00	0	0
<b>Total ACL216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL217 On 20/12/2023 Spot Bond				99.86009		99.83656				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				100.81147		100.78608				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				101.25017		101.22518				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				99.86071		99.83729				0.00	0	0
<b>Total ACL221 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 ACL221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL22: On 20/09/2021 Spot Bond				99.86314		99.84011				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				100.06538	100.00000	100.00000				0.00	0	36,000,000,000
<b>Total AECI01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>36,000,000,000</b>
<b>Total For AECI01</b>										<b>0.00</b>	<b>0</b>	<b>36,000,000,000</b>
AECI02 On 11/09/2023 Spot Bond				100.06712	100.00000	100.00000				0.00	0	52,000,000,000
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>52,000,000,000</b>
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	<b>52,000,000,000</b>
AHF2A: On 18/07/2021 Spot Bond				101.01879		100.99523				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				101.01879		100.99523				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				101.16529		101.13926				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 18/04/2019 Spot Bond				101.58355		101.56173				0.00	0	0
<b>Total AHF3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A: On 18/04/2019 Spot Bond				101.35299		101.32978				0.00	0	0
<b>Total AHF3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B: On 18/04/2019 Spot Bond				101.74671		101.71661				0.00	0	0
<b>Total AHF3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B: On 18/04/2019 Spot Bond				101.66804		101.63932				0.00	0	0
<b>Total AHF3B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C: On 18/04/2019 Spot Bond				102.31212		102.27207				0.00	0	0
<b>Total AHF3C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C: On 18/04/2019 Spot Bond				102.07676		102.04086				0.00	0	0
<b>Total AHF3C3 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 AHF3C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AHL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHL1AI On 15/04/2020 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>
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,050,579,946
<b>Total AHY2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,579,946</b>
<b>Total For AHY2U</b>										<b>0.00</b>	<b>0</b>	<b>1,050,579,946</b>
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	893,754,086
<b>Total AIG2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>893,754,086</b>
<b>Total For AIG2U</b>										<b>0.00</b>	<b>0</b>	<b>893,754,086</b>
AIR01 On 15/03/2019 Spot Bond			7.64500	100.42981	7.67000	100.39712				0.00	0	0
<b>Total AIR01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR02 On 30/04/2023 Spot Bond			9.93000	110.71228	9.95000	110.60725				0.00	0	0
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04 On 29/05/2024 Spot Bond			10.04500	99.29676	10.07000	99.16596				0.00	0	0
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AIR04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR05 On 29/05/2030 Spot Bond			11.24000	94.93636	11.26000	94.78711				0.00	0	0
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIRL01 On 30/04/2028 Spot Bond			4.05000	176.43817	4.06000	176.25752				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>
APF02 On 26/09/2019 Spot Bond				102.33111		102.30685				0.00	0	0
<b>Total APF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF04 On 21/10/2021 Spot Bond				101.35215		101.32667				0.00	0	0
<b>Total APF04 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 APF04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF05 On 24/08/2020 Spot Bond				100.51573		100.49080				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				101.14622		101.12096				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				102.01087		101.98647				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				101.26261		101.23833				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				101.29520		101.27030				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>
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS126U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS126U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS127L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS127U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS127U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS133U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS133U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS139U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS139U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS167U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS167U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS168U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS168U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS180U 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 AS180U</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>
ASN01 On 20/03/2019 Spot Bond				99.86692		99.84449				0.00	0	0
<b>Total ASN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01 On 20/03/2019 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02 On 07/12/2033 Spot Bond			3.95500	234.86128	3.95500	234.80697				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>
ASN02 On 20/06/2019 Spot Bond				99.38772		99.36260				0.00	0	0
<b>Total ASN028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03 On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03 On 10/11/2019 Spot Bond				100.84028		100.81571				0.00	2,520,000,000	630,000,000
<b>Total ASN036 SPOT</b>										<b>0.00</b>	<b>2,520,000,000</b>	<b>630,000,000</b>
<b>Total For ASN036</b>										<b>0.00</b>	<b>2,520,000,000</b>	<b>630,000,000</b>
ASN03 On 07/12/2033 Spot Bond			3.97000	209.84814	3.97000	209.79956				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>
ASN04 On 21/11/2019 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05 On 22/04/2020 Spot Bond				101.33770		101.31250				0.00	0	0
<b>Total ASN058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN058</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05 On 28/04/2020 Spot Bond				101.15710		101.13193				0.00	0	0
<b>Total ASN059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN059</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06 On 30/04/2020 Spot Bond				101.13782		101.11304				0.00	1,920,000,000	480,000,000
<b>Total ASN061 SPOT</b>										<b>0.00</b>	<b>1,920,000,000</b>	<b>480,000,000</b>
<b>Total For ASN061</b>										<b>0.00</b>	<b>1,920,000,000</b>	<b>480,000,000</b>
ASN06 On 22/05/2020 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN064 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN064</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06 On 07/02/2020 Spot Bond				100.92054		100.89617				0.00	0	0
<b>Total ASN069 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN069</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07 On 20/06/2020 Spot Bond				99.84053		99.81379				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				99.86499		99.84228				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				101.31251		101.29008				0.00	25,600,000	6,400,000
<b>Total ASN083 SPOT</b>										<b>0.00</b>	<b>25,600,000</b>	<b>6,400,000</b>
<b>Total For ASN083</b>										<b>0.00</b>	<b>25,600,000</b>	<b>6,400,000</b>
ASN08 On 03/09/2020 Spot Bond				100.30158		100.27357				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 25/09/2018 Spot Bond				101.89805		101.87515				0.00	0	0
<b>Total ASN086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08 On 01/10/2020 Spot Bond				114.00516		113.07113				0.00	0	0
<b>Total ASN087 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 ASN087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09 On 08/10/2018 Spot Bond				101.58116		101.55729				0.00	0	0
<b>Total ASN090 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN090</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09 On 16/10/2020 Spot Bond				100.00000		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				101.30899		101.28435				0.00	1,480,000,000	370,000,000
<b>Total ASN092 SPOT</b>										<b>0.00</b>	<b>1,480,000,000</b>	<b>370,000,000</b>
<b>Total For ASN092</b>										<b>0.00</b>	<b>1,480,000,000</b>	<b>370,000,000</b>
ASN09 On 10/11/2020 Spot Bond				100.86501		100.84001				0.00	1,052,000,000	263,000,000
<b>Total ASN096 SPOT</b>										<b>0.00</b>	<b>1,052,000,000</b>	<b>263,000,000</b>
<b>Total For ASN096</b>										<b>0.00</b>	<b>1,052,000,000</b>	<b>263,000,000</b>
ASN09 On 20/12/2020 Spot Bond				81.10718		81.15198				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>
ASN11 On 02/12/2020 Spot Bond				100.27521		100.24962				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				100.17078		100.14540				0.00	2,320,000,000	580,000,000
<b>Total ASN113 SPOT</b>										<b>0.00</b>	<b>2,320,000,000</b>	<b>580,000,000</b>
<b>Total For ASN113</b>										<b>0.00</b>	<b>2,320,000,000</b>	<b>580,000,000</b>
ASN11 On 10/12/2020 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN12 On 20/12/2020 Spot Bond				99.81984		99.78967				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>
ASN12 On 20/03/2019 Spot Bond				99.86412		99.84122				0.00	0	0
<b>Total ASN125 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN125</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN12 On 24/02/2019 Spot Bond				100.52181		100.49658				0.00	0	0
<b>Total ASN128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN12 On 24/02/2019 Spot Bond				100.51976		100.49475				0.00	0	0
<b>Total ASN129 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 ASN129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 24/02/2019 Spot Bond				100.51335		100.48852				0.00	0	0
<b>Total ASN130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 03/03/2019 Spot Bond				100.27227		100.24696				0.00	0	0
<b>Total ASN131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 03/03/2019 Spot Bond				100.27006		100.24494				0.00	0	0
<b>Total ASN132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 20/12/2020 Spot Bond				99.82145		99.79155				0.00	0	0
<b>Total ASN134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 05/03/2021 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 31/12/2018 Spot Bond				96.52000		96.49000				0.00	0	100,000,000
<b>Total ASN136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For ASN136</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
ASN13: On 31/01/2022 Spot Bond			3.97000	147.92942	3.97000	147.89525				0.00	0	0
<b>Total ASN137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 30/03/2021 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 31/12/2018 Spot Bond				96.52000		96.49000				0.00	0	0
<b>Total ASN141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 20/06/2020 Spot Bond				101.64016		101.61821				0.00	0	0
<b>Total ASN143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 28/04/2021 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 20/06/2021 Spot Bond				76.63881		76.63917				0.00	0	0
<b>Total ASN145 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 ASN145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 04/05/2021 Spot Bond				100.95854		100.93337				0.00	2,320,000,000	580,000,000
<b>Total ASN146 SPOT</b>										<b>0.00</b>	<b>2,320,000,000</b>	<b>580,000,000</b>
<b>Total For ASN146</b>										<b>0.00</b>	<b>2,320,000,000</b>	<b>580,000,000</b>
ASN14: On 04/05/2021 Spot Bond				100.95854		100.93337				0.00	0	0
<b>Total ASN147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 31/01/2022 Spot Bond			4.01500	147.71844	4.01500	147.68414				0.00	0	0
<b>Total ASN149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 31/05/2021 Spot Bond				114.29481		114.14405				0.00	0	0
<b>Total ASN150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 02/06/2021 Spot Bond				100.28118		100.25505				0.00	1,480,000,000	370,000,000
<b>Total ASN152 SPOT</b>										<b>0.00</b>	<b>1,480,000,000</b>	<b>370,000,000</b>
<b>Total For ASN152</b>										<b>0.00</b>	<b>1,480,000,000</b>	<b>370,000,000</b>
ASN15: On 31/03/2028 Spot Bond			4.64000	162.65766	4.65000	162.48546				0.00	0	0
<b>Total ASN154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 29/06/2021 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 06/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 27/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 08/08/2021 Spot Bond				100.93693		100.91143				0.00	0	0
<b>Total ASN160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN160</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 19/08/2021 Spot Bond				100.62723		100.60213				0.00	0	0
<b>Total ASN161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 29/08/2021 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN163 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 ASN163</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 06/09/2021 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ASN164 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN164</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 20/06/2021 Spot Bond				99.85213		99.82729			0.00	0	0
<b>Total ASN165 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN165</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 22/11/2021 Spot Bond				100.00000		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 02/12/2019 Spot Bond				100.26347		100.23896			0.00	0	0
<b>Total ASN174 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN174</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 21/12/2021 Spot Bond				100.00000		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				100.00000		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>
ASN17: On 25/02/2022 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ASN179 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN179</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN18: On 20/06/2022 Spot Bond				99.84389		99.81766			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>
ASN18: On 25/04/2022 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ASN185 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN185</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 12/06/2020 Spot Bond				100.04357		100.02181			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 27/06/2022 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ASN192 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN192</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 12/07/2022 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ASN193 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 ASN193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 30/06/2022 Spot Bond				101.87772		101.85251				0.00	0	0
<b>Total ASN194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 31/01/2038 Spot Bond			4.30000	101.66822	4.30000	101.64384				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				99.86835		99.84619				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>
ASN19: On 09/04/2018 Spot Bond				100.00000						0.00	0	0
<b>Total ASN197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 04/05/2018 Spot Bond				100.00000						0.00	0	0
<b>Total ASN198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 01/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20: On 25/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20: On 21/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20: On 18/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20: On 20/06/2022 Spot Bond				99.86703		99.84464				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				99.85788		99.83397				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 25/08/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN207 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 ASN207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN207 On 24/08/2021 Spot Bond				100.60368		100.57453				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>
ASN208 On 24/08/2025 Spot Bond				100.65666		100.62495				0.00	0	0
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN209 On 28/08/2020 Spot Bond				100.40225		100.37822				0.00	0	0
<b>Total ASN210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN210 On 02/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN212 On 01/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN213 On 29/08/2022 Spot Bond				100.39751		100.37225				0.00	0	0
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN214 On 14/09/2018 Spot Bond				100.00000		99.97945				0.00	0	0
<b>Total ASN215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN215 On 12/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN216 On 12/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN217 On 19/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN218 On 20/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN219 On 22/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN220 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 ASN220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN22: On 25/10/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN223 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN223</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN22: On 25/10/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN225</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN22: On 01/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN228 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN228</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN22: On 10/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN229 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN229</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN23: On 10/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN230 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN230</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN23: On 17/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN231 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN231</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN23: On 28/05/2019 Spot Bond			8.56000	100.39634	8.56000	100.37299				0.00	0	0
<b>Total ASN232 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN232</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN23: On 29/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN234 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN234</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN23: On 12/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN235 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN235</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN23: On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN236 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN236</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN23: On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN237 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN237</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN23: On 18/12/2018 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN239 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 ASN239</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN24 On 02/02/2023 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ASN240 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN240</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN24 On 02/02/2023 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ASN241 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN241</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN24 On 10/02/2023 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ASN242 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN242</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN24 On 07/03/2019 Spot Bond				100.15968		100.13591			0.00	0	0
<b>Total ASN243 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN243</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN24 On 10/03/2023 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ASN244 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN244</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN24 On 30/03/2023 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ASN245 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN245</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN24 On 12/04/2023 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ASN246 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN246</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN24 On 13/04/2023 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ASN247 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN247</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN25 On 09/05/2023 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ASN250 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN250</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN25 On 16/05/2023 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ASN251 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN251</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN25 On 16/05/2023 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ASN252 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN252</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN25 On 27/05/2020 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ASN253 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 ASN253</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN25: On 25/05/2023 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ASN254 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN254</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN25: On 29/05/2021 Spot Bond				100.37597		100.35206			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>
ASN25: On 05/06/2023 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ASN256 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN256</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN25: On 02/06/2023 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ASN257 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN257</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN26: On 22/06/2023 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ASN261 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN261</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN26: On 22/06/2023 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ASN262 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN262</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN26: On 22/06/2023 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ASN263 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN263</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN26: On 20/06/2023 Spot Bond				99.84421		99.81804			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>
ASN26: On 30/06/2023 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ASN265 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN265</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN26: On 10/07/2023 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ASN268 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN268</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN26: On 10/07/2023 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ASN269 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN269</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN27: On 20/07/2023 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ASN270 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 ASN270</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN27: On 20/07/2023 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ASN271 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN271</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN27: On 20/07/2023 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ASN272 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN272</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN27: On 25/07/2023 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ASN273 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN273</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN27: On 20/06/2023 Spot Bond				99.86755		99.84525			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 27/07/2023 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ASN275 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN275</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN27: On 04/08/2023 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ASN276 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN276</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN27: On 08/08/2019 Spot Bond				100.81122		100.78916			0.00	0	0
<b>Total ASN277 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN277</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN27: On 15/08/2023 Spot Bond				100.74548		100.72057			0.00	1,600,000,000	400,000,000
<b>Total ASN278 SPOT</b>									<b>0.00</b>	<b>1,600,000,000</b>	<b>400,000,000</b>
<b>Total For ASN278</b>									<b>0.00</b>	<b>1,600,000,000</b>	<b>400,000,000</b>
ASN27: On 20/08/2048 Spot Bond				100.63435		100.60891			0.00	960,000,000	240,000,000
<b>Total ASN279 SPOT</b>									<b>0.00</b>	<b>960,000,000</b>	<b>240,000,000</b>
<b>Total For ASN279</b>									<b>0.00</b>	<b>960,000,000</b>	<b>240,000,000</b>
ASN28: On 21/08/2023 Spot Bond				100.59999		100.57490			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 24/08/2023 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ASN281 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN281</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN28: On 24/08/2023 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total ASN282 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 ASN282</b>										0.00	0	0
ASN28: On 24/08/2023 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN283 SPOT</b>										0.00	0	0
<b>Total For ASN283</b>										0.00	0	0
ASN28: On 24/08/2023 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN284 SPOT</b>										0.00	0	0
<b>Total For ASN284</b>										0.00	0	0
ASN28: On 05/09/2023 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total ASN285 SPOT</b>										0.00	0	0
<b>Total For ASN285</b>										0.00	0	0
ASN28: On 13/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			763,000,000,000,000.00	27,630,000,000	14,000,000,000	
<b>Total ASN286 SPOT</b>									3,000,000,000,000.00	27,630,000,000	14,000,000,000	
<b>Total For ASN286</b>									3,000,000,000,000.00	27,630,000,000	14,000,000,000	
ASN75: On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
<b>Total ASN75U SPOT</b>									0.00	0	0	
<b>Total For ASN75U</b>									0.00	0	0	
ASN89: On 02/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
<b>Total ASN89U SPOT</b>									0.00	0	0	
<b>Total For ASN89U</b>									0.00	0	0	
BAW11: On 01/10/2018 Spot Bond			7.96500	104.51229	7.99000	104.48829			0.00	0	0	
<b>Total BAW11 SPOT</b>									0.00	0	0	
<b>Total For BAW11</b>									0.00	0	0	
BAW17: On 05/12/2018 Spot Bond				100.37907		100.35715			0.00	0	0	
<b>Total BAW17 SPOT</b>									0.00	0	0	
<b>Total For BAW17</b>									0.00	0	0	
BAW17: On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
<b>Total BAW17/JIBAR SPOT</b>									0.00	0	0	
<b>Total For BAW17/JIBAR</b>									0.00	0	0	
BAW18: On 05/12/2020 Spot Bond				100.35401		100.32963			0.00	0	100,000,000	
<b>Total BAW18 SPOT</b>									0.00	0	100,000,000	
<b>Total For BAW18</b>									0.00	0	100,000,000	
BAW19: On 05/12/2020 Spot Bond			9.61500	102.50255	9.64000	102.42717			0.00	0	1,000,000,000	
<b>Total BAW19 SPOT</b>									0.00	0	1,000,000,000	
<b>Total For BAW19</b>									0.00	0	1,000,000,000	
BAW21: On 24/03/2022 Spot Bond			9.66500	98.66959	9.69000	103.20592			0.00	0	0	
<b>Total BAW21 SPOT</b>									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For BAW21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW21 On 24/03/2022 Spot Bond			9.30000	99.73867	9.30000	104.34893			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				101.37976		101.35500			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>
BAW24 On 30/09/2019 Spot Bond				102.73063		102.70895			0.00	0	0
<b>Total BAW24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW25 On 08/05/2020 Spot Bond				101.81013		101.78721			0.00	33,000,000	33,000,000
<b>Total BAW25 SPOT</b>									<b>0.00</b>	<b>33,000,000</b>	<b>33,000,000</b>
<b>Total For BAW25</b>									<b>0.00</b>	<b>33,000,000</b>	<b>33,000,000</b>
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total BAW26U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW26U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total BAW27U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW27U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW28 On 06/06/2022 Spot Bond				101.60009		101.57545			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				100.56365		100.53904			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>
BAYA39 On 30/09/2018 Spot Bond				102.35324		102.32668			0.00	0	0
<b>Total BAYA39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA41 On 30/09/2018 Spot Bond				102.18718		102.15676			0.00	0	0
<b>Total BAYA41 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA41</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA42 On 30/09/2018 Spot Bond				102.28119		102.25043			0.00	0	0
<b>Total BAYA42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA42</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA45 On 31/03/2019 Spot Bond				102.28132		102.25055			0.00	0	0
<b>Total BAYA45 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 BAYA45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA5 On 31/03/2019 Spot Bond				102.42788		102.39407				0.00	0	0
<b>Total BAYA51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA5 On 31/03/2019 Spot Bond				103.00139		102.97095				0.00	0	0
<b>Total BAYA52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA52</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA5 On 30/09/2019 Spot Bond				103.18078		103.14948				0.00	0	0
<b>Total BAYA54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA54</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA5 On 31/03/2022 Spot Bond				106.10201		106.07010				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>
BAYA5 On 30/06/2020 Spot Bond				104.21543		104.18485				0.00	0	0
<b>Total BAYA58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA5 On 30/06/2022 Spot Bond			12.56500	104.39064	12.59000	104.28151				0.00	0	100,000,000
<b>Total BAYA59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For BAYA59</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
BAYA6 On 30/06/2020 Spot Bond			12.91500	101.71222	12.94000	101.63881				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>
BAYA6 On 30/06/2020 Spot Bond				102.45280		102.41966				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>
BAYA6 On 30/09/2020 Spot Bond				102.31146		102.28028				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>
BAYA6 On 30/11/2020 Spot Bond				103.82240		103.79359				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>
BAYA6 On 30/09/2022 Spot Bond				102.33163		102.30017				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>
BAYA6 On 30/09/2020 Spot Bond				102.23078		102.20071				0.00	0	0
<b>Total BAYA65 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 BAYA65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA65 On 31/03/2021 Spot Bond				102.31157		102.28039				0.00	0	0
<b>Total BAYA66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA66 On 31/03/2023 Spot Bond			12.56500	97.52674	12.59000	97.41093				0.00	0	0
<b>Total BAYA67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA67 On 30/06/2021 Spot Bond				102.18048		102.15111				0.00	0	0
<b>Total BAYA69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA69 On 30/06/2021 Spot Bond				102.18048		102.15111				0.00	0	0
<b>Total BAYA70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA70</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA70 On 30/06/2021 Spot Bond				102.18048		102.15111				0.00	0	0
<b>Total BAYA71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA71 On 30/06/2019 Spot Bond				102.93661		102.89677				0.00	0	0
<b>Total BAYB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB05 On 31/12/2019 Spot Bond				102.93637		102.89653				0.00	0	0
<b>Total BAYB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB06 On 31/03/2020 Spot Bond				102.93649		102.89665				0.00	0	0
<b>Total BAYB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB07 On 30/09/2020 Spot Bond				108.38412		108.34960				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>
BAYB08 On 30/06/2020 Spot Bond				103.03733		102.99608				0.00	0	0
<b>Total BAYB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB11 On 30/06/2021 Spot Bond				102.63428		102.59863				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>
BAYD12 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>

Contract Details	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 BAYD1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD2I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD3I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD4I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD5I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC123 On 30/11/2018 Spot Bond				100.28560		100.26485				0.00	0	0
<b>Total BC123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ10 On 12/07/2019 Spot Bond				101.49190		101.46879				0.00	0	0
<b>Total BCJ10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ14 On 09/05/2019 Spot Bond				100.78195		100.75946				0.00	0	0
<b>Total BCJ14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ15 On 09/11/2020 Spot Bond				100.80072		100.77769				0.00	0	0
<b>Total BCJ15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ16 On 08/12/2020 Spot Bond				100.09137		100.01074				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>
BCJ17 On 23/09/2019 Spot Bond				99.77026		99.74896				0.00	0	0
<b>Total BCJ17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0205 On 28/04/2028 Spot Bond			9.22500	188.70418	9.24500	188.31125				0.00	0	0
<b>Total BD0205 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 BD0205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0205 On 02/03/2028 Spot Bond			9.22500	189.37508	9.24500	188.98541				0.00	0	0
<b>Total BD0206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0302 On 18/04/2028 Spot Bond			9.61000	94.08764	9.63000	93.94764				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	11.33460	100.00000	11.30951				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>
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>
BGL01 On 19/11/2019 Spot Bond				102.15375		102.12831				0.00	0	0
<b>Total BGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL02 On 19/11/2019 Spot Bond			10.13500	104.20352	10.16000	104.14811				0.00	0	0
<b>Total BGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL03 On 05/02/2020 Spot Bond				103.57621		103.55186				0.00	1,464,000,000	366,000,000
<b>Total BGL03 SPOT</b>										<b>0.00</b>	<b>1,464,000,000</b>	<b>366,000,000</b>
<b>Total For BGL03</b>										<b>0.00</b>	<b>1,464,000,000</b>	<b>366,000,000</b>
BGL04 On 05/02/2020 Spot Bond			9.83500	101.34531	9.86000	101.28693				0.00	0	0
<b>Total BGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL05 On 04/09/2020 Spot Bond			11.41500	100.21965	11.44000	100.14582				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				102.96094		102.93507				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			11.49500	101.33146	11.52000	101.22173				0.00	0	0
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL08 On 03/09/2022 Spot Bond				100.31891		100.28929				0.00	0	0
<b>Total BGL08 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 BGL08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL09 On 29/09/2020 Spot Bond			11.11500	105.73161	11.14000	105.65576				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				101.14548		101.11541				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			11.89500	105.60502	11.92000	105.51606				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				106.15996		106.13410				0.00	0	0
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL13 On 20/08/2021 Spot Bond			10.51500	103.80358	10.54000	103.71173				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				104.71137		104.68370				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				102.90736		102.88155				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				100.53875		100.50855				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				103.93532		103.90624				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				103.93972		103.91320				0.00	0	0
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL19 On 29/09/2024 Spot Bond				105.28692		105.25960				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				102.07441		102.04298				0.00	0	100,000,000
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
BID05 On 30/06/2019 Spot Bond				101.71381		101.69151				0.00	0	0
<b>Total BID05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID06 On 30/06/2019 Spot Bond			8.21500	102.29858	8.24000	102.25707				0.00	0	2,200,000,000
<b>Total BID06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,200,000,000</b>
<b>Total For BID06</b>										<b>0.00</b>	<b>0</b>	<b>2,200,000,000</b>
BID07 On 30/06/2020 Spot Bond				101.99280		101.96976				0.00	0	0
<b>Total BID07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID08 On 30/06/2022 Spot Bond				101.78684		101.76288				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>
BNPP0 On 31/01/2024 Spot Bond				100.84655		100.81980				0.00	0	0
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0 On 22/03/2020 Spot Bond				99.75560		99.73296				0.00	0	0
<b>Total BPPF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0 On 17/09/2018 Spot Bond				99.94039		99.92038				0.00	0	0
<b>Total BPPF03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0 On 15/09/2020 Spot Bond				99.93616		99.91473				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 24/10/2018 Spot Bond				101.12450		101.10292				0.00	0	0
<b>Total BPPF05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0 On 22/09/2018 Spot Bond				99.76893		99.74798				0.00	0	0
<b>Total BPPF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0 On 22/03/2019 Spot Bond				99.77772		99.75708				0.00	0	0
<b>Total BPPF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0 On 22/03/2021 Spot Bond				99.76587		99.74417				0.00	0	0
<b>Total BPPF08 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 BPPF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0: On 23/01/2019 Spot Bond				101.08586		101.06484				0.00	0	0
<b>Total BPPF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF1: On 23/07/2019 Spot Bond				101.14897		101.12736				0.00	0	0
<b>Total BPPF10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF1: On 23/07/2021 Spot Bond				101.20073		101.17812				0.00	0	0
<b>Total BPPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2A1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2A1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2A1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2A2: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2A2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2A2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2B1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2C1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ20: On 27/03/2020 Spot Bond				101.98139		101.95673				0.00	0	0
<b>Total BWZ20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ20A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ21: On 27/03/2021 Spot Bond				101.95959		101.93520				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>
BWZJ1: On 19/11/2018 Spot Bond				100.66546		100.64167				0.00	0	0
<b>Total BWZJ18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ1: On 10/11/2019 Spot Bond				101.36048		101.33645				0.00	0	0
<b>Total BWZJ19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ2: On 10/11/2021 Spot Bond				100.89334		100.86752				0.00	0	0
<b>Total BWZJ21 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 BWZJ21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX161U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX161U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX162U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX162U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX163U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX163U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX164U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX164U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BYA68U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BYA68U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BYB10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BYB10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL13 On 01/02/2019 Spot Bond				102.00057		101.97321				0.00	0	100,000,000
<b>Total CBL13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For CBL13</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
CBL14 On 01/02/2019 Spot Bond			12.34500	100.99292	12.37000	100.95100				0.00	0	0
<b>Total CBL14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL17 On 23/08/2019 Spot Bond				102.87179		102.84593				0.00	0	0
<b>Total CBL17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL18 On 23/08/2019 Spot Bond			11.84500	99.96496	11.87000	99.91209				0.00	0	0
<b>Total CBL18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL20 On 14/12/2019 Spot Bond				102.92237		102.89890				0.00	0	0
<b>Total CBL20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL22 On 06/05/2020 Spot Bond			10.21500	100.46756	10.24000	100.40394				0.00	0	0
<b>Total CBL22 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 CBL22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL24 On 02/11/2020 Spot Bond				101.13308		101.10661			0.00	948,000,000	237,000,000
<b>Total CBL24 SPOT</b>									<b>0.00</b>	<b>948,000,000</b>	<b>237,000,000</b>
<b>Total For CBL24</b>									<b>0.00</b>	<b>948,000,000</b>	<b>237,000,000</b>
CBL25 On 06/05/2019 Spot Bond				101.47988		101.45649			0.00	0	0
<b>Total CBL25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL26 On 06/05/2021 Spot Bond			10.51500	105.26869	10.54000	105.18238			0.00	0	0
<b>Total CBL26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL27 On 12/05/2020 Spot Bond				101.81620		101.79283			0.00	0	0
<b>Total CBL27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL28 On 21/05/2021 Spot Bond				100.57099		100.54712			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>
CCT01 On 23/06/2023 Spot Bond			10.58000	110.12080	10.60000	110.01286		2,116,000,000,000.00		200,000,000	100,000,000
<b>Total CCT01 SPOT</b>								<b>2,116,000,000,000.00</b>		<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For CCT01</b>								<b>2,116,000,000,000.00</b>		<b>200,000,000</b>	<b>100,000,000</b>
CCT02 On 12/06/2024 Spot Bond			10.65500	106.99170	10.67500	106.87483		12,786,000,000,000.00		1,200,000,000	600,000,000
<b>Total CCT02 SPOT</b>								<b>12,786,000,000,000.00</b>		<b>1,200,000,000</b>	<b>600,000,000</b>
<b>Total For CCT02</b>								<b>12,786,000,000,000.00</b>		<b>1,200,000,000</b>	<b>600,000,000</b>
CCT03 On 15/03/2025 Spot Bond			10.81000	101.57545	10.83000	101.45376		0.00		0	0
<b>Total CCT03 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For CCT03</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
CCT04 On 17/07/2027 Spot Bond			10.75500	99.58647	10.77500	99.49236		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	110.63580	10.00000	110.60690		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				102.01349		101.98208		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>
CGR23 On 08/02/2019 Spot Bond				101.11572		101.08534		0.00		0	0
<b>Total CGR23 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 CGR23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR24 On 08/02/2021 Spot Bond				103.39519		103.36439				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>
CGR25 On 27/06/2019 Spot Bond				103.16240		103.13525				0.00	0	0
<b>Total CGR25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR27 On 25/11/2019 Spot Bond				101.15650		101.12721				0.00	0	0
<b>Total CGR27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR29 On 08/02/2021 Spot Bond				102.39919		102.36918				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				101.58224		101.55237				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				99.68975		99.66112				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>
CGR34 On 21/09/2018 Spot Bond			8.38800	99.83940	8.38800	99.81649				0.00	0	0
<b>Total CGR34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR36 On 02/10/2018 Spot Bond				101.76652		101.74277				0.00	0	0
<b>Total CGR36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR37 On 08/02/2019 Spot Bond				100.88618		100.86207				0.00	0	0
<b>Total CGR37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR38 On 13/02/2021 Spot Bond				100.96923		100.93879				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>

Contract Details	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 CGR40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR41 On 25/06/2021 Spot Bond				102.36278		102.33325				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				101.32109		101.28936				0.00	0	0
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CIG09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA3U</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>
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN184 On 01/07/2021 Spot Bond			10.11000	102.03042	10.11000	102.00307				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	145.76350	3.14000	145.73299				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			3.94000	141.83831	3.94000	141.80542				0.00	0	0
<b>Total CLN198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN230 On 25/11/2020 Spot Bond			10.00000	110.63600	10.00000	110.60700				0.00	0	0
<b>Total CLN230/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 CLN230/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23 On 25/11/2020 Spot Bond			10.00000	110.63600	10.00000	110.60700			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>
CLN24 On 24/02/2019 Spot Bond			8.59000	100.84201	8.59000	100.81921			0.00	0	0
<b>Total CLN242 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN242</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24 On 24/02/2019 Spot Bond			9.35000	100.47950	9.35000	100.45480			0.00	0	0
<b>Total CLN243 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN243</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN26 On 26/03/2019 Spot Bond			8.77500	104.94980	8.80000	104.91243			0.00	0	0
<b>Total CLN262 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN262</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29 On 25/11/2020 Spot Bond			10.00000	110.63600	10.00000	110.60700			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>
CLN31 On 14/11/2022 Spot Bond				100.83684		100.80985			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>
CLN31 On 14/11/2022 Spot Bond			11.51500	96.76598	11.54000	96.65884			0.00	0	0
<b>Total CLN314 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN314</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN31 On 20/03/2023 Spot Bond			12.03500	93.12781	12.06000	93.01673			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>
CLN31 On 20/03/2023 Spot Bond				99.84398		99.81776			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>
CLN31 On 14/11/2022 Spot Bond				100.82015		100.79371			0.00	0	0
<b>Total CLN318 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN318</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN32 On 20/06/2023 Spot Bond				99.84421		99.81804			0.00	0	0
<b>Total CLN327 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN327</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN33 On 20/09/2018 Spot Bond				135.63666		135.63666			0.00	0	0
<b>Total CLN337 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 CLN337</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34( On 20/12/2018 Spot Bond				100.52689		100.50388				0.00	0	0
<b>Total CLN340 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN340</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34( On 20/12/2023 Spot Bond				99.83289		99.80486				0.00	0	0
<b>Total CLN343 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN343</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34( On 20/12/2018 Spot Bond				99.87003		99.84813				0.00	0	0
<b>Total CLN344 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN344</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN34( On 20/12/2023 Spot Bond				99.07589		99.05018				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>
CLN35( On 28/10/2018 Spot Bond				101.08847		101.06481				0.00	0	0
<b>Total CLN350 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN350</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 20/03/2019 Spot Bond				99.87365		99.85234				0.00	0	0
<b>Total CLN360 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN360</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 20/03/2024 Spot Bond			10.69500	99.23991	10.72000	99.11005				0.00	0	0
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 20/03/2024 Spot Bond				99.86261		99.83950				0.00	0	0
<b>Total CLN363 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN363</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 06/08/2023 Spot Bond				101.13221		101.10295				0.00	0	0
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 20/03/2024 Spot Bond			12.83500	100.35603	12.86000	100.22509				0.00	0	0
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 06/08/2023 Spot Bond				101.17424		101.14388				0.00	0	0
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37( On 26/07/2022 Spot Bond				101.29773		101.27178				0.00	0	0
<b>Total CLN370 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 CLN370</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37 On 20/03/2024 Spot Bond				108.75551		108.73108				0.00	0	0
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37 On 20/09/2023 Spot Bond				99.86459		99.84181				0.00	0	0
<b>Total CLN372 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN372</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37 On 20/06/2019 Spot Bond				99.86204		99.83880				0.00	0	4,500,000,000
<b>Total CLN374 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,500,000,000</b>
<b>Total For CLN374</b>										<b>0.00</b>	<b>0</b>	<b>4,500,000,000</b>
CLN37 On 20/03/2021 Spot Bond			9.91500	99.76661	9.94000	99.68589				0.00	0	0
<b>Total CLN376 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN376</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37 On 20/06/2019 Spot Bond				97.94695		97.91501				0.00	0	0
<b>Total CLN378 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN378</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN37 On 20/03/2024 Spot Bond			10.98000	98.08811	10.98000	98.05962				0.00	0	0
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN38 On 20/09/2024 Spot Bond			11.00000	99.82556	11.00000	99.79652				0.00	0	0
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN38 On 20/03/2021 Spot Bond				99.84550		99.81959				0.00	0	0
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN38 On 20/09/2024 Spot Bond			12.62500	97.37403	12.65000	97.24014				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>
CLN38 On 20/09/2024 Spot Bond				99.83143		99.80319				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>
CLN38 On 20/03/2021 Spot Bond				99.86170		99.83846				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>
CLN38 On 26/01/2021 Spot Bond				101.37198		101.34452				0.00	0	0
<b>Total CLN387 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 CLN387</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN387 On 20/09/2019 Spot Bond				99.85313		99.82842				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>
CLN388 On 20/12/2019 Spot Bond				107.14677		107.14677				0.00	0	0
<b>Total CLN393 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN393</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN393 On 20/09/2022 Spot Bond				99.86103		99.83766				0.00	0	0
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN394 On 20/03/2020 Spot Bond				99.85000		99.82475				0.00	0	0
<b>Total CLN396 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN396</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN396 On 20/06/2020 Spot Bond				100.12385		100.09254				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>
CLN397 On 14/11/2022 Spot Bond				100.79344		100.76786				0.00	0	0
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN398 On 14/11/2022 Spot Bond				100.78926		100.76382				0.00	0	0
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN399 On 20/06/2020 Spot Bond				99.86091		99.83754				0.00	0	0
<b>Total CLN400 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN400</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN400 On 20/06/2020 Spot Bond				102.39587		102.39587				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>
CLN406 On 20/06/2020 Spot Bond				99.86010		99.83660				0.00	0	0
<b>Total CLN407 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN407</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN407 On 18/07/2020 Spot Bond				101.66748		101.63876				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>
CLN409 On 20/09/2020 Spot Bond				99.84558		99.81967				0.00	0	0
<b>Total CLN410 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 CLN410</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN411 On 20/09/2020 Spot Bond				99.84477		99.81873				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>
CLN411 On 18/07/2020 Spot Bond				101.67534		101.64648				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>
CLN412 On 20/09/2020 Spot Bond				101.14969		101.12570				0.00	0	0
<b>Total CLN413 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN413</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN413 On 20/09/2020 Spot Bond				99.83912		99.81214				0.00	0	0
<b>Total CLN415 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN415</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN415 On 18/07/2020 Spot Bond				101.77748		101.74683				0.00	0	0
<b>Total CLN416 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN416</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN416 On 23/09/2020 Spot Bond				99.70418		99.67688				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				99.83111		99.80280				0.00	0	0
<b>Total CLN419 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN419</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 18/04/2028 Spot Bond			7.01000	52.21171	7.01000	52.20202				0.00	0	0
<b>Total CLN42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 20/12/2020 Spot Bond				99.82949		99.80092				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				101.70156		101.66740				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				115.86915		115.86915				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				112.85313		112.85313				0.00	0	0
<b>Total CLN423 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 CLN423</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN423 On 20/12/2020 Spot Bond				115.83546		115.83546				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				101.84607		101.82109				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				113.19431		113.19431				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 20/12/2018 Spot Bond				100.34800		100.32639				0.00	0	0
<b>Total CLN427 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN427</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN427 On 20/12/2020 Spot Bond				99.79736		99.76348				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				130.22416		130.22416				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				117.90227		117.90227				0.00	0	0
<b>Total CLN431 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN431</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN431 On 20/12/2020 Spot Bond				119.70634		119.70634				0.00	0	0
<b>Total CLN432 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN432</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN432 On 20/12/2020 Spot Bond				121.32108		121.32108				0.00	0	0
<b>Total CLN433 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN433</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN433 On 20/12/2020 Spot Bond				131.13193		131.13193				0.00	0	0
<b>Total CLN434 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN434</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN434 On 20/12/2020 Spot Bond				99.84642		99.82065				0.00	0	0
<b>Total CLN436 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN436</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN436 On 20/12/2020 Spot Bond				99.85369		99.82912				0.00	0	0
<b>Total CLN437 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 CLN437</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN437 On 03/02/2021 Spot Bond				101.09422		101.06796				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				132.34026		132.34026				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 20/03/2021 Spot Bond				99.71719		99.67019				0.00	0	0
<b>Total CLN441 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN441</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN442 On 23/05/2021 Spot Bond				100.59824		100.57090				0.00	0	0
<b>Total CLN442 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN444</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN444 On 24/05/2021 Spot Bond			10.01500	106.52354	10.04000	106.43626				0.00	0	0
<b>Total CLN444 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN445</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN445 On 31/01/2022 Spot Bond			4.49000	145.51298	4.49000	145.47736				0.00	0	0
<b>Total CLN445 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN452</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN452 On 31/01/2025 Spot Bond			6.75000	105.05401	6.75000	105.02202				0.00	0	0
<b>Total CLN452 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN453 On 31/01/2025 Spot Bond			6.39000	107.24994	6.39000	107.21829				0.00	0	0
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN454 On 04/05/2021 Spot Bond				100.56152		100.53440				0.00	0	0
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN455</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN455 On 20/12/2021 Spot Bond				99.82615		99.79700				0.00	0	0
<b>Total CLN455 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN456</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN456 On 17/11/2021 Spot Bond				100.71914		100.69334				0.00	0	0
<b>Total CLN456 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN457</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN457 On 29/11/2021 Spot Bond				101.36866		101.34318				0.00	0	0
<b>Total CLN457 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>
<b>Total CLN458 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 CLN458</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN460 On 29/11/2021 Spot Bond				100.40820		100.38227				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				104.75016		104.72461				0.00	0	0
<b>Total CLN461 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN461</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN462 On 16/02/2022 Spot Bond			11.08500	100.75368	11.11000	100.65452				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>
CLN463 On 13/03/2022 Spot Bond			10.44500	98.88267	10.47000	98.78367				0.00	0	0
<b>Total CLN464 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN464</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN464 On 14/03/2020 Spot Bond				99.99985		99.97782				0.00	0	0
<b>Total CLN465 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN465</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN465 On 27/03/2020 Spot Bond				101.85191		101.82892				0.00	0	0
<b>Total CLN467 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN467</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN466 On 28/03/2020 Spot Bond				101.89262		101.86873				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>
CLN467 On 28/03/2022 Spot Bond				103.31585		103.29177				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>
CLN468 On 17/05/2019 Spot Bond				100.66279		100.63903				0.00	0	0
<b>Total CLN471 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN471</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN469 On 19/11/2022 Spot Bond				100.69947		100.67145				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>
CLN470 On 23/06/2021 Spot Bond				100.23340		100.19905				0.00	0	0
<b>Total CLN475 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN475</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN471 On 20/09/2020 Spot Bond				99.84477		99.81873				0.00	0	0
<b>Total CLN476 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 CLN476</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN477 On 29/11/2021 Spot Bond			100.00000	18.62926	100.00000	18.58825				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>
CLN481 On 07/06/2022 Spot Bond				100.23247		100.19825				0.00	0	0
<b>Total CLN481 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN481</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN482 On 20/05/2021 Spot Bond				100.65345		100.62725				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				102.42159		102.39683				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				101.37676		101.35173				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			10.01500	101.76003	10.04000	101.66586				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				100.47725		100.45331				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 07/12/2021 Spot Bond			13.12500	101.97393	13.15000	101.86714				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			9.92500	98.73130	9.95000	98.62772				0.00	0	0
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN489 On 28/03/2020 Spot Bond				101.87134		101.84772				0.00	0	0
<b>Total CLN489 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN489</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN490 On 28/03/2022 Spot Bond				102.55987		102.53541				0.00	0	0
<b>Total CLN490 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 CLN490</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN490 On 07/06/2022 Spot Bond				100.23247		100.19825				0.00	0	0
<b>Total CLN491 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN491</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN491 On 30/09/2019 Spot Bond				101.96861		101.94215				0.00	0	0
<b>Total CLN492 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN492</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN492 On 20/06/2022 Spot Bond				99.84517		99.81916				0.00	0	0
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN493 On 07/06/2022 Spot Bond			12.51500	101.38471	12.54000	101.27910				0.00	0	0
<b>Total CLN494 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN494</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN494 On 29/08/2020 Spot Bond				100.38449		100.36004				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			10.72500	97.43653	10.75000	97.30221				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				101.89196		101.86576				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				103.07030		102.98723				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				100.63321		100.60782				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				101.58333		101.55890				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				101.66516		101.63972				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				101.72692		101.70052				0.00	0	0
<b>Total CLN502 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 CLN502</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN502 On 20/12/2022 Spot Bond				99.83980		99.81291				0.00	0	0
<b>Total CLN503 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN503</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN503 On 11/10/2024 Spot Bond				101.72692		101.70052				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				101.24140		101.21754				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 30/04/2019 Spot Bond				101.07560		101.05219				0.00	0	0
<b>Total CLN506 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN506</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN506 On 20/12/2022 Spot Bond				99.84333		99.81703				0.00	0	0
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN507 On 24/02/2020 Spot Bond				100.57827		100.55034				0.00	0	0
<b>Total CLN508 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN508</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN508 On 11/10/2020 Spot Bond				101.63853		101.61351				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>
CLN510 On 14/11/2022 Spot Bond				97.40305		97.38022				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>
CLN511 On 07/06/2022 Spot Bond				100.21757		100.18549				0.00	0	0
<b>Total CLN512 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN512</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN512 On 23/02/2019 Spot Bond				100.60973		100.58185				0.00	0	0
<b>Total CLN514 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN514</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN514 On 23/02/2019 Spot Bond				100.72726		100.69398				0.00	0	0
<b>Total CLN515 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN515</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN515 On 15/09/2022 Spot Bond			9.96000	99.97359	9.96000	99.94718				0.00	0	0
<b>Total CLN516 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 CLN516</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN516 On 30/10/2022 Spot Bond			10.01000	103.72382	10.01000	103.69614				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>
CLN517 On 25/11/2022 Spot Bond				100.47566		100.44897				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>
CLN518 On 30/06/2022 Spot Bond			9.60000	103.94897	9.60000	103.89601				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>
CLN519 On 12/03/2023 Spot Bond				100.04538		100.02268				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>
CLN520 On 17/09/2020 Spot Bond				99.93475		99.91289				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>
CLN521 On 27/02/2023 Spot Bond				100.44156		100.41669				0.00	0	0
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN522 On 13/05/2021 Spot Bond				100.79766		100.77265				0.00	0	0
<b>Total CLN523 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN523</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN523 On 09/09/2022 Spot Bond			9.20000	100.12432	9.20000	100.09944				0.00	0	0
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN524 On 24/04/2021 Spot Bond				101.24849		101.22449				0.00	0	0
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN525 On 26/04/2023 Spot Bond				101.25029		101.22530				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				103.85490		103.82875				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				101.74079		101.71375				0.00	0	0
<b>Total CLN528 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 CLN528</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN528 On 29/11/2021 Spot Bond				102.39534		102.36962				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				100.04350		100.02179				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				100.04538		100.02268				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				99.85064		99.82554				0.00	0	0
<b>Total CLN532 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN532</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN532 On 20/06/2023 Spot Bond				99.85305		99.82835				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				101.47883		101.45341				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			10.83500	99.30014	10.85500	99.17816				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				101.45217		101.42722				0.00	0	0
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN536 On 25/10/2023 Spot Bond				100.73005		100.70561				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				100.76352		100.73711				0.00	0	0
<b>Total CLN538 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN538</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN538 On 20/12/2023 Spot Bond				100.30829		100.27541				0.00	0	0
<b>Total CLN539 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN539</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN539 On 17/01/2024 Spot Bond				100.05045	100.00000	100.00000				0.00	0	6,000,000,000
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000,000</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 CLN540</b>									<b>0.00</b>	<b>0</b>	<b>6,000,000,000</b>
CLN55 On 18/04/2028 Spot Bond				216.63597		216.63597			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>
CLN61 On 02/03/2028 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total CLN61 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN61</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN81 On 18/04/2028 Spot Bond			9.61000	94.08764	9.63000	93.94764			0.00	0	0
<b>Total CLN81 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN81</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN88 On 28/04/2028 Spot Bond			9.22500	188.70418	9.24500	188.31125			0.00	0	0
<b>Total CLN88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN88</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN89 On 02/03/2028 Spot Bond			9.22500	189.37508	9.24500	188.98541			0.00	0	0
<b>Total CLN89 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN89</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF12 On 20/06/2019 Spot Bond				99.86525		99.84255			0.00	0	0
<b>Total CLNF12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF13 On 20/06/2019 Spot Bond				100.04899		100.02705			0.00	0	0
<b>Total CLNF13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF14 On 20/09/2019 Spot Bond				99.86518		99.84247			0.00	0	0
<b>Total CLNF14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF15 On 20/06/2020 Spot Bond				99.85929		99.83565			0.00	0	0
<b>Total CLNF15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF16 On 17/08/2021 Spot Bond				100.71357		100.68797			0.00	0	0
<b>Total CLNF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COJ05 On 05/06/2023 Spot Bond			9.59000	113.08310	9.61500	112.95519		5,754,000,000,000.00		600,000,000	300,000,000
<b>Total COJ05 SPOT</b>								<b>5,754,000,000,000.00</b>		<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For COJ05</b>								<b>5,754,000,000,000.00</b>		<b>600,000,000</b>	<b>300,000,000</b>
COJ07 On 23/03/2021 Spot Bond			10.12500	101.17077	10.15000	101.08863			0.00	0	0
<b>Total COJ07 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 COJ07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COJ08 On 22/06/2026 Spot Bond			10.86500	105.63513	10.88500	105.49932			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			10.52500	101.20774	10.55000	101.07469			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			10.76000	98.25299	10.78500	98.13993			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			12.00000	94.48435	12.02000	94.35031		4,800,000,000,000.00		400,000,000	100,000,000
<b>Total COT02 SPOT</b>								<b>4,800,000,000,000.00</b>		<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For COT02</b>								<b>4,800,000,000,000.00</b>		<b>400,000,000</b>	<b>100,000,000</b>
COT03 On 05/06/2028 Spot Bond			11.95500	88.45445	11.97500	88.32444			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			12.74000	95.04412	12.76500	94.91507			0.00	0	0
<b>Total CPV01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPV01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CS002 On 17/12/2020 Spot Bond				99.93444		99.91247			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				99.89824		99.87317			0.00	0	0
<b>Total CS003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CS003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CSA04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CSA04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CSD04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CSD04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DEG81 On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total DEG81U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEG81U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DEN80 On 11/12/2018 Spot Bond				100.07653		100.05101			0.00	0	0
<b>Total DEN80 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 DEN80</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG7 On 21/09/2018 Spot Bond				99.84811		99.82614				0.00	0	0
<b>Total DENG73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG7 On 28/09/2018 Spot Bond				101.81824		101.79532				0.00	0	0
<b>Total DENG74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG7 On 27/09/2018 Spot Bond				101.75825		101.73539				0.00	0	0
<b>Total DENG77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG7 On 27/09/2018 Spot Bond				104.06384		104.04151				0.00	0	0
<b>Total DENG78 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG78</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 11/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total DENG82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 11/09/2019 Spot Bond				100.06601	100.00000	100.00000				0.00	0	146,300,000,000
<b>Total DENG83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>146,300,000,000</b>
<b>Total For DENG83</b>										<b>0.00</b>	<b>0</b>	<b>146,300,000,000</b>
DOL00: On 20/09/2018 Spot Bond				99.82111		99.79108				0.00	0	0
<b>Total DOL003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00: On 24/01/2019 Spot Bond				101.95193		101.91419				0.00	0	0
<b>Total DOL004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL00: On 20/12/2019 Spot Bond				82.55732		82.48175				0.00	0	0
<b>Total DOL009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DOL01: On 20/12/2021 Spot Bond				99.73326		99.68873				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				100.57604		100.55195				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				100.77883		100.75399				0.00	0	0
<b>Total DSY02 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 DSY02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DSY03 On 21/11/2024 Spot Bond			10.27500	104.09822	10.29500	103.97946			0.00	0	0
<b>Total DSY03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DSY04 On 21/08/2026 Spot Bond				100.39606		100.37151			0.00	0	0
<b>Total DSY04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV2021 On 18/06/2021 Spot Bond			9.31500	101.46576	9.34000	101.38105			0.00	0	0
<b>Total DV2021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV2021</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV22 On 07/02/2020 Spot Bond			8.85500	101.72503	8.88000	101.66863		8,967,444,332,000.00	1,012,698,400	1,107,704,700	
<b>Total DV22 SPOT</b>								<b>8,967,444,332,000.00</b>	<b>1,012,698,400</b>	<b>1,107,704,700</b>	
<b>Total For DV22</b>								<b>8,967,444,332,000.00</b>	<b>1,012,698,400</b>	<b>1,107,704,700</b>	
DV22/R On 07/02/2020 Spot Bond			100.00000	39.44842	100.00000	39.36158		0.00	0	0	
<b>Total DV22/R207 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DV22/R207</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DV23 On 27/02/2023 Spot Bond			9.87500	100.92017	9.90000	100.80515		128,455,975,000.00	13,008,200	693,100,000	
<b>Total DV23 SPOT</b>								<b>128,455,975,000.00</b>	<b>13,008,200</b>	<b>693,100,000</b>	
<b>Total For DV23</b>								<b>128,455,975,000.00</b>	<b>13,008,200</b>	<b>693,100,000</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	12.84045	100.00000	12.81219		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	12.84045	100.00000	12.81219		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			9.92500	99.72832	9.95000	99.59973		0.00	0	0	
<b>Total DV24 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DV24</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.69668	9.69000	100.67079		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.69668	9.69000	100.67079		0.00	0	0	
<b>Total DV24/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DV24/R2023</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DV29 On 18/02/2029 Spot Bond			11.48000	92.45637	11.50000	92.31557		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	100.72554	10.10000	100.69858		0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.72554	10.10000	100.69858		0.00	0	0	
<b>Total DV29/R213 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 DV29/R213</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC03 On 23/10/2018 Spot Bond				101.13598		101.11461			0.00	0	0
<b>Total DVC030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF19 On 31/05/2019 Spot Bond				100.75304		100.73070			0.00	0	0
<b>Total DVF19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20 On 29/11/2019 Spot Bond				100.37394		100.35016			0.00	0	0
<b>Total DVF20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20f On 28/03/2020 Spot Bond				102.20551		102.18389			0.00	0	0
<b>Total DVF20B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20 On 31/08/2020 Spot Bond				100.64096		100.61794			0.00	0	0
<b>Total DVF20C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20f On 23/10/2020 Spot Bond				101.31383		101.29139			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				100.38760		100.36296			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				102.52852		102.50580			0.00	0	1,000,000,000
<b>Total DVF22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For DVF22</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
DVF22f On 29/08/2022 Spot Bond				100.38033		100.35615			0.00	0	0
<b>Total DVF22B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF22B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF22 On 24/10/2022 Spot Bond				101.21194		101.18865			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				101.27682		101.25276			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>
E170 On 01/08/2020 Spot Bond			8.78500	109.59979	8.81000	109.52934			3,514,000,000,000.00	400,000,000	200,000,000
<b>Total E170 SPOT</b>									<b>3,514,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For E170</b>										<b>3,514,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
E170/R On 01/08/2020 Spot Bond			100.00000	33.70059	100.00000	33.62640				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>
ECN20 On 14/03/2020 Spot Bond			9.44500	100.28059	9.47000	100.22111				0.00	0	0
<b>Total ECN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN22 On 14/03/2022 Spot Bond			9.72500	100.07269	9.75000	99.97414				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			10.23500	98.82361	10.26000	98.69441				0.00	0	0
<b>Total ECN24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN32 On 14/03/2032 Spot Bond			4.21500	101.72394	4.21500	101.69978				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>
EL037 On 31/01/2037 Spot Bond			3.95000	94.33919	3.95000	94.31744				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	120.95621	2.25000	120.93383				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			3.78000	128.09401	3.79000	127.95892				0.00	0	0
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL29 On 19/11/2029 Spot Bond			3.79000	114.18119	3.80000	114.04425				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			3.79000	112.14432	3.80000	112.00587				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			3.87500	103.40882	3.87500	103.38512				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			3.92000	95.74124	3.92000	95.71925				0.00	0	0
<b>Total EL36 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 EL36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL36/I2 On 31/01/2036 Spot Bond			2.25000	120.95621	2.25000	120.93383				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>
EMM01 On 28/07/2020 Spot Bond			9.39000	103.31841	9.41500	103.25003				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			9.41500	102.92642	9.44000	102.84484				0.00	0	0
<b>Total EMM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM03 On 04/05/2024 Spot Bond			11.12500	99.18982	11.14500	99.08081				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			11.28000	95.78576	11.30000	95.63479				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			11.53000	101.20387	11.55000	101.10202				0.00	0	1,666,666,500
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,666,666,500</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>1,666,666,500</b>
EMM06 On 23/06/2025 Spot Bond			11.10500	99.98188	11.12500	99.89910				0.00	0	0
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM07 On 10/07/2027 Spot Bond			10.95500	100.35026	10.97500	100.25567				0.00	0	0
<b>Total EMM07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM07 On 17/07/2032 Spot Bond			11.52500	87.62389	11.54500	87.53886				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				101.47380		101.44597				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				101.37325		101.34735				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				100.10074		100.07371				0.00	0	0
<b>Total ENX02 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 ENX02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX03I 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>
EPF007 On 02/09/2020 Spot Bond				100.26188		100.23750				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>
EPF008 On 12/09/2019 Spot Bond				100.51633		100.49541				0.00	0	0
<b>Total EPF008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF010 On 07/11/2019 Spot Bond				101.22136		101.19775				0.00	0	0
<b>Total EPF010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF011 On 12/06/2020 Spot Bond				100.76500		100.74351				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				101.62991		101.60612				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				100.41371		100.38901				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				100.24676		100.22142				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				100.16043		100.13653				0.00	0	0
<b>Total EPF016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF017 On 07/09/2023 Spot Bond				100.16227		100.13797				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>
EPF02U On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF03U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF03U 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 EPF03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF04L On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF05L On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF06L On 03/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC3I On 06/11/2018 Spot Bond				100.87439		100.85181				0.00	0	0
<b>Total EPFC36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC3 On 04/03/2019 Spot Bond				100.24711		100.22408				0.00	0	0
<b>Total EPFC37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC3I On 03/10/2018 Spot Bond				101.53200		101.51046				0.00	0	0
<b>Total EPFC38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC3I On 06/09/2019 Spot Bond				100.17794		100.15486				0.00	0	0
<b>Total EPFC39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EQS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS06 On 09/04/2020 Spot Bond				99.65066		99.61812				0.00	0	0
<b>Total EQS06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS08 On 04/10/2018 Spot Bond				101.71790		101.69021				0.00	0	0
<b>Total EQS08A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS08A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EQS08A/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS08A/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS10 On 28/07/2022 Spot Bond				101.26302		101.23552				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
EQS11I 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>
ERS3B On 17/08/2019 Spot Bond				100.68896		100.66425				0.00	0	0
<b>Total ERS3B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/05/2019 Spot Bond				100.69024		100.66535				0.00	0	0
<b>Total ERS3B5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/08/2019 Spot Bond				100.72664		100.70057				0.00	0	0
<b>Total ERS3C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/05/2019 Spot Bond				100.76434		100.73677				0.00	0	0
<b>Total ERS3C5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 25/11/2020 Spot Bond			10.00000	110.63600	10.00000	110.60700				0.00	0	0
<b>Total ERSA12/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2020 Spot Bond				100.40949		100.38443				0.00	0	0
<b>Total ERSA21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/05/2019 Spot Bond				100.90788		100.88434				0.00	0	0
<b>Total ERSA22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2019 Spot Bond				101.07951		101.05620				0.00	0	0
<b>Total ERSA23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2020 Spot Bond				100.66264		100.63888				0.00	0	0
<b>Total ERSA24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2022 Spot Bond				100.68527		100.66070				0.00	1,152,000,000	288,000,000
<b>Total ERSA25 SPOT</b>										<b>0.00</b>	<b>1,152,000,000</b>	<b>288,000,000</b>
<b>Total For ERSA25</b>										<b>0.00</b>	<b>1,152,000,000</b>	<b>288,000,000</b>
ES23 On 25/01/2023 Spot Bond			9.78500	102.11074	9.81000	101.99671		48,925,000,000,000.00		0.00	5,000,000,000	2,500,000,000

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 ES23 SPOT</b>									<b>18,925,000,000,000.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
<b>Total For ES23</b>									<b>18,925,000,000,000.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	101.36152	10.00000	101.33464			0.00	0	0
<b>Total ES23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23/R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES26 On 02/04/2026 Spot Bond			10.46500	90.11120	10.48500	89.99253			138,536,879,754,000.00	13,238,115,600	8,228,326,500
<b>Total ES26 SPOT</b>									<b>18,536,879,754,000.00</b>	<b>13,238,115,600</b>	<b>8,228,326,500</b>
<b>Total For ES26</b>									<b>18,536,879,754,000.00</b>	<b>13,238,115,600</b>	<b>8,228,326,500</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	103.53220	7.85000	103.51042			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			11.19000	73.44254	11.21000	73.30624			9,462,648,936,000.00	845,634,400	562,500,000
<b>Total ES33 SPOT</b>									<b>9,462,648,936,000.00</b>	<b>845,634,400</b>	<b>562,500,000</b>
<b>Total For ES33</b>									<b>9,462,648,936,000.00</b>	<b>845,634,400</b>	<b>562,500,000</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	99.97999	7.50000	99.95999			0.00	0	0
<b>Total ES33/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33/R209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES42 On 25/04/2042 Spot Bond			11.42000	79.56522	11.44000	79.41205			82,456,120,636,000.00	7,220,325,800	3,512,215,100
<b>Total ES42 SPOT</b>									<b>12,456,120,636,000.00</b>	<b>7,220,325,800</b>	<b>3,512,215,100</b>
<b>Total For ES42</b>									<b>12,456,120,636,000.00</b>	<b>7,220,325,800</b>	<b>3,512,215,100</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	103.28238	8.50000	103.25889			0.00	0	0
<b>Total ES42/R214 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES42/R214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ESF01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ESF01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ESF02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ESF02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ESFR0 On 20/04/2021 Spot Bond				101.42081		101.39764			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>
EXX02 On 19/05/2019 Spot Bond				100.00692		99.97956			0.00	0	0
<b>Total EXX02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EXX02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FBJ20Z On 20/03/2020 Spot Bond				99.86442		99.84159			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FBJ20Z SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FBJ20Z</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FBJ22Z On 20/03/2022 Spot Bond				99.85937		99.83573				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>
FIF01U On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>
FIFB08 On 31/05/2019 Spot Bond				100.56701		100.54300				0.00	0	0
<b>Total FIFB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB09 On 27/06/2019 Spot Bond				101.91452		101.89072				0.00	0	0
<b>Total FIFB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB10 On 12/09/2019 Spot Bond				100.37462		100.35319				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FIFB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB11 On 07/02/2020 Spot Bond				101.22834		101.20470				0.00	0	0
<b>Total FIFB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB12 On 13/08/2020 Spot Bond				100.78036		100.75589				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				100.90097		100.87712				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				100.60606		100.58175				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>
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>
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>
FRB05 On 21/12/2018 Spot Bond			8.04500	102.04578	8.07000	102.01700				0.00	0	360,000,000
<b>Total FRB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>360,000,000</b>
<b>Total For FRB05</b>										<b>0.00</b>	<b>0</b>	<b>360,000,000</b>
FRB12 On 02/06/2019 Spot Bond				100.59623		100.57140				0.00	46,000,000	23,000,000
<b>Total FRB12 SPOT</b>										<b>0.00</b>	<b>46,000,000</b>	<b>23,000,000</b>
<b>Total For FRB12</b>										<b>0.00</b>	<b>46,000,000</b>	<b>23,000,000</b>
FRB13 On 02/06/2021 Spot Bond				99.09152		99.06403				0.00	0	320,000,000
<b>Total FRB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>320,000,000</b>
<b>Total For FRB13</b>										<b>0.00</b>	<b>0</b>	<b>320,000,000</b>
FRB14 On 02/06/2021 Spot Bond			11.11500	100.25474	11.14000	100.16869				0.00	0	0
<b>Total FRB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB15 On 06/03/2020 Spot Bond				102.60745		102.58225				0.00	1,240,000,000	310,000,000

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 FRB15 SPOT</b>										<b>0.00</b>	<b>1,240,000,000</b>	<b>310,000,000</b>
<b>Total For FRB15</b>										<b>0.00</b>	<b>1,240,000,000</b>	<b>310,000,000</b>
FRB16 On 08/07/2020 Spot Bond				104.40577		104.38023				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				106.88807		106.86216				0.00	0	2,500,000,000
<b>Total FRB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For FRB17</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB18 On 13/04/2021 Spot Bond				106.72568		106.70053				0.00	1,692,000,000	423,000,000
<b>Total FRB18 SPOT</b>										<b>0.00</b>	<b>1,692,000,000</b>	<b>423,000,000</b>
<b>Total For FRB18</b>										<b>0.00</b>	<b>1,692,000,000</b>	<b>423,000,000</b>
FRB19 On 14/04/2021 Spot Bond			11.81500	106.28680	11.84000	106.19871				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				104.38522		104.35775				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				100.62604		100.59581				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				106.10578		106.02134				0.00	0	1,100,000,000
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
FRB23 On 20/09/2027 Spot Bond				102.86276		102.83605				0.00	600,000,000	500,000,000
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>500,000,000</b>
<b>Total For FRB23</b>										<b>0.00</b>	<b>600,000,000</b>	<b>500,000,000</b>
FRBC2 On 21/12/2018 Spot Bond			8.39000	103.66479	8.41500	103.63461				0.00	0	100,000,000
<b>Total FRBC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For FRBC21</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
FRBC2:On 21/12/2018 Spot Bond				102.75317		102.73097				0.00	0	0
<b>Total FRBC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI22 On 31/01/2022 Spot Bond			3.39000	150.68085	3.39000	150.64839				0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRBI22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For FRBI22</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
FRBI23 On 07/12/2023 Spot Bond			3.54000	288.86093	3.54000	288.79737				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			3.75000	125.03590	3.75000	125.00774				0.00	0	0
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI28 On 31/03/2028 Spot Bond			4.03000	170.92396	4.04000	170.74471				0.00	0	0
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI29 On 31/03/2029 Spot Bond			4.08000	86.11449	4.10000	85.93601				0.00	0	0
<b>Total FRBI29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI33 On 07/12/2033 Spot Bond			4.60500	195.17691	4.60500	195.12839				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			4.52500	90.52180	4.52500	90.49950				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			4.55000	91.20483	4.55000	91.18230				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			8.99000	82.59030	8.96000	82.62398				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			10.46000	54.33204	10.42000	54.43017				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			10.50000	53.57115	10.46000	53.67957				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				100.33818		100.30685				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>
FRC16 On 31/01/2025 Spot Bond			4.84500	117.28293	4.84500	117.25311				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/09/2018 Spot Bond				102.10845		102.08469				0.00	0	0
<b>Total FRC176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 20/09/2018 Spot Bond				102.06375		102.04052				0.00	0	0
<b>Total FRC177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17: On 06/08/2023 Spot Bond				100.67707		100.64790				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>
FRC17: On 20/09/2020 Spot Bond				102.38333		102.35630				0.00	0	0
<b>Total FRC179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 06/08/2023 Spot Bond				89.59498		89.59789				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>
FRC18: On 20/12/2018 Spot Bond				103.30581		103.28106				0.00	0	0
<b>Total FRC183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/12/2018 Spot Bond				102.70599		102.67511				0.00	0	0
<b>Total FRC185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/03/2019 Spot Bond				102.19533		102.17041				0.00	0	0
<b>Total FRC188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18: On 20/03/2019 Spot Bond				102.20275		102.17787				0.00	0	0
<b>Total FRC189 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 02/04/2019 Spot Bond				102.12929		102.10650				0.00	0	0
<b>Total FRC192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 25/11/2020 Spot Bond			10.00000	110.63600	10.00000	110.60700				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>
FRC19: On 20/06/2024 Spot Bond				102.31527		102.28906				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC201 On 20/06/2019 Spot Bond				102.37685		102.35316				0.00	9,750,000,000	9,750,000,000
<b>Total FRC206 SPOT</b>										<b>0.00</b>	<b>9,750,000,000</b>	<b>9,750,000,000</b>
<b>Total For FRC206</b>										<b>0.00</b>	<b>9,750,000,000</b>	<b>9,750,000,000</b>
FRC207 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>
FRC208 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>
FRC209 On 07/10/2020 Spot Bond				104.29943		104.27113				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>
FRC210 On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC211 On 20/12/2019 Spot Bond				102.27316		102.24745				0.00	0	0
<b>Total FRC210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC212 On 07/05/2020 Spot Bond				100.93606		100.91129				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>
FRC213 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>
FRC214 On 07/11/2019 Spot Bond				101.20602		101.18186				0.00	0	0
<b>Total FRC215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC216 On 04/11/2019 Spot Bond				100.96479		100.93992				0.00	0	0
<b>Total FRC219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC220 On 31/01/2022 Spot Bond			4.05000	147.55458	4.05000	147.52019				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>
FRC222 On 20/05/2020 Spot Bond				100.62652		100.60140				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			4.91000	143.59529	4.91000	143.55854			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				99.78183		103.23880			0.00	0	0
<b>Total FRC234 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC234</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 08/02/2020 Spot Bond				103.97440		104.04936			0.00	0	0
<b>Total FRC236 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC236</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 19/10/2020 Spot Bond				109.83215		108.38246			0.00	0	0
<b>Total FRC237 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC237</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 08/02/2020 Spot Bond				104.34698		104.42151			0.00	0	0
<b>Total FRC238 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC238</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 19/10/2020 Spot Bond				110.49812		109.09215			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				110.21462		108.97668			0.00	0	0
<b>Total FRC240 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC240</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 08/02/2020 Spot Bond				103.89645		103.97614			0.00	0	0
<b>Total FRC241 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC241</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 08/02/2020 Spot Bond				103.67956		103.75832			0.00	0	0
<b>Total FRC242 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC242</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 19/10/2020 Spot Bond				103.03862		102.98474			0.00	0	0
<b>Total FRC243 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC243</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 08/02/2020 Spot Bond				104.62241		104.66086			0.00	0	0
<b>Total FRC244 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC244</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 19/10/2020 Spot Bond				103.00800		102.95467			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC24( On 19/10/2020 Spot Bond				101.72560		100.36395			0.00	0	0
<b>Total FRC246 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC246</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24( On 08/02/2020 Spot Bond				103.99935		104.06155			0.00	0	0
<b>Total FRC247 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC247</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24( On 08/02/2020 Spot Bond				97.79201		97.85736			0.00	0	0
<b>Total FRC248 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC248</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24( On 19/10/2020 Spot Bond				108.90470		107.61271			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				102.36089		101.07118			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				100.91786		100.88904			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				100.00002		99.97718			0.00	0	0
<b>Total FRC252 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC252</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25( On 27/03/2020 Spot Bond				102.12561		102.10325			0.00	0	0
<b>Total FRC254 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC254</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25( On 05/10/2022 Spot Bond					0.00000	0.00000			0.00	0	0
<b>Total FRC255 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC255</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25( On 17/07/2027 Spot Bond				103.51806		103.49332			0.00	0	0
<b>Total FRC256 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC256</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25( On 27/03/2020 Spot Bond				101.81954		101.79697			0.00	0	0
<b>Total FRC257 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC257</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25( On 08/05/2020 Spot Bond				101.29515		101.27082			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC25( On 06/11/2023 Spot Bond			3.33700	105.46482	3.33700	105.44225			0.00	0	0
<b>Total FRC259 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC259</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26( On 27/02/2023 Spot Bond			3.45500	104.33581	3.45500	104.31314			0.00	0	0
<b>Total FRC260 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC260</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26( On 10/10/2020 Spot Bond				101.55640		101.53239			0.00	0	0
<b>Total FRC261 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC261</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26( On 13/07/2020 Spot Bond				101.52006		101.49606			0.00	0	0
<b>Total FRC262 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC262</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26( On 15/03/2019 Spot Bond				99.93891		99.91836			0.00	0	0
<b>Total FRC263 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC263</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26( On 13/07/2020 Spot Bond				101.51663		101.49269			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>
FRC26( On 20/06/2021 Spot Bond				102.57860		102.54924			0.00	0	0
<b>Total FRC265 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC265</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26( On 23/08/2019 Spot Bond				100.50074		100.47787			0.00	0	0
<b>Total FRC266 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC266</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26( On 06/08/2023 Spot Bond				104.34188		104.31423			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>
FRC26( On 21/10/2019 Spot Bond				101.16510		101.14321			0.00	0	0
<b>Total FRC269 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC269</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27( On 16/11/2019 Spot Bond				100.65011		100.62763			0.00	0	0
<b>Total FRC270 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC270</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27( On 30/01/2023 Spot Bond				101.15014		101.12509			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC27: On 30/01/2023 Spot Bond			9.58400	101.17706	9.58400	101.15132				0.00	0	0
<b>Total FRC272 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC272</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 07/12/2023 Spot Bond			8.82000	102.36209	8.82000	102.33796				0.00	0	0
<b>Total FRC273 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC273</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 02/05/2028 Spot Bond			9.80000	103.57213	9.80000	103.54520				0.00	0	0
<b>Total FRC274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 12/12/2020 Spot Bond				100.04377		100.02193				0.00	0	0
<b>Total FRC275 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC275</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 12/12/2020 Spot Bond				100.04388		100.02198				0.00	0	0
<b>Total FRC276 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC276</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 04/03/2021 Spot Bond				100.23350		100.20951				0.00	0	0
<b>Total FRC277 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC277</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 27/03/2020 Spot Bond				100.52322		100.50193				0.00	0	0
<b>Total FRC278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC278</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 21/11/2022 Spot Bond				100.56144		100.53698				0.00	0	0
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 20/12/2023 Spot Bond				100.40829		100.38305				0.00	0	0
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 03/09/2019 Spot Bond				100.37525		100.34054				0.00	0	0
<b>Total FRC281 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC281</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				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>
FRC66 On 31/01/2022 Spot Bond			4.69000	144.59605	4.69000	144.55988				0.00	0	0
<b>Total FRC66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC69 On 31/01/2022 Spot Bond			4.63000	144.87041	4.63000	144.83441			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			4.61000	144.96199	4.61000	144.92606			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>
FRD01U On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD17U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD17U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD17U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD18U On 15/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD18U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD18U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD19U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD19U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD19U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD20U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD20U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD20U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD21U On 31/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD21U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD21U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD22U On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD22U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD22U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRI33 On 28/02/2033 Spot Bond			4.58000	84.53783	4.58000	84.51676			0.00	0	0
<b>Total FRI33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRI33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRI38 On 31/01/2038 Spot Bond			4.52500	98.37388	4.52500	98.34970			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>
FRJ19 On 04/04/2019 Spot Bond				101.89030		101.86931			0.00	0	0
<b>Total FRJ19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ20 On 20/09/2020 Spot Bond				101.96512		101.94427			0.00	0	11,700,000,000
<b>Total FRJ20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>11,700,000,000</b>
<b>Total For FRJ20</b>									<b>0.00</b>	<b>0</b>	<b>11,700,000,000</b>
FRJ21 On 15/09/2021 Spot Bond				100.50148		100.48106			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				101.75267		101.72961			0.00	1,652,000,000	2,413,000,000
<b>Total FRJ22 SPOT</b>									<b>0.00</b>	<b>1,652,000,000</b>	<b>2,413,000,000</b>
<b>Total For FRJ22</b>									<b>0.00</b>	<b>1,652,000,000</b>	<b>2,413,000,000</b>
FRJ23 On 31/07/2023 Spot Bond				101.94389		101.92098			0.00	0	0
<b>Total FRJ23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ25 On 09/03/2025 Spot Bond				102.83659		102.75493			0.00	0	0
<b>Total FRJ25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ27 On 25/01/2027 Spot Bond				102.97553		102.95139			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>
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRS01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRS02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS100 On 15/01/2024 Spot Bond			3.33800	98.83590	3.33800	98.77244			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>
FRS101 On 31/01/2038 Spot Bond			3.77000	109.97176	3.77000	109.94694			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>
FRS103 On 23/01/2024 Spot Bond				101.19345		101.17098			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>
FRS104 On 23/01/2024 Spot Bond				101.19345		101.17098			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS108 On 31/01/2038 Spot Bond			3.91000	107.70126	3.91000	107.67655			0.00	0	0
<b>Total FRS108 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS108</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS109 On 07/12/2033 Spot Bond			3.90500	211.42515	3.90500	211.37655			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			4.70000	95.90119	4.70000	95.87718			0.00	0	0
<b>Total FRS110 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS110</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS111 On 07/12/2033 Spot Bond			3.93500	210.69550	3.93500	210.64692			0.00	0	0
<b>Total FRS111 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS111</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS112 On 29/04/2019 Spot Bond				101.33769		101.30854			0.00	0	0
<b>Total FRS112 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS112</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS113 On 31/01/2025 Spot Bond			4.10000	122.49665	4.10000	122.46792			0.00	0	0
<b>Total FRS113 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS113</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS114 On 31/01/2038 Spot Bond			3.70500	111.04549	3.70500	111.02061			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			4.44000	99.60293	4.44000	99.57866			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 07/12/2033 Spot Bond			4.05500	207.80757	4.05500	207.75898			0.00	0	0
<b>Total FRS119 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS119</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS120 On 07/12/2033 Spot Bond			4.10500	206.61860	4.10500	206.57000			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 31/01/2025 Spot Bond			3.63000	110.24000	3.63000	110.21553			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 07/12/2033 Spot Bond			4.13500	205.90922	4.13500	205.86062			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									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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS124 On 31/01/2038 Spot Bond			5.27000	88.35848	5.27000	88.33500			0.00	0	198,000,000
<b>Total FRS124 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>198,000,000</b>
<b>Total For FRS124</b>									<b>0.00</b>	<b>0</b>	<b>198,000,000</b>
FRS126 On 31/03/2028 Spot Bond			4.82000	160.30769	4.83000	160.13753			0.00	0	0
<b>Total FRS126 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS126</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS127 On 31/01/2038 Spot Bond			4.80000	94.52233	4.80000	94.49839			0.00	0	0
<b>Total FRS127 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS127</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS129 On 31/03/2028 Spot Bond			4.34000	166.66372	4.35000	166.48810			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>
FRS131 On 31/03/2028 Spot Bond			4.40000	165.85344	4.41000	165.67851			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			4.64500	194.29573	4.64500	194.24725			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 24/03/2020 Spot Bond				94.77867		94.44605			0.00	0	0
<b>Total FRS133 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS133</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS134 On 31/01/2038 Spot Bond			4.73000	95.48496	4.73000	95.46098			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			4.98500	92.03489	4.98500	92.01114			0.00	0	309,900,000
<b>Total FRS135 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>309,900,000</b>
<b>Total For FRS135</b>									<b>0.00</b>	<b>0</b>	<b>309,900,000</b>
FRS136 On 31/01/2038 Spot Bond			4.51000	98.58942	4.51000	98.56523			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			4.21000	168.43513	4.22000	168.25800			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			4.41500	199.43051	4.41500	199.38197			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS142 On 31/03/2028 Spot Bond			4.34000	166.66372	4.35000	166.48810			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			4.34000	166.66372	4.35000	166.48810			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>
FRS144 On 31/03/2028 Spot Bond			4.63000	162.78937	4.64000	162.61708			0.00	0	0
<b>Total FRS144 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS144</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS145 On 31/01/2025 Spot Bond			4.40000	120.36635	4.40000	120.33717			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>
FRS146 On 31/01/2022 Spot Bond			3.75000	148.96601	3.75000	148.93248			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>
FRS147 On 31/03/2028 Spot Bond			4.69000	162.00090	4.70000	161.82928			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>
FRS148 On 31/03/2028 Spot Bond			4.73000	161.47771	4.74000	161.30655			0.00	0	0
<b>Total FRS148 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS148</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS149 On 31/01/2025 Spot Bond			4.37000	120.57749	4.37000	120.54835			0.00	0	0
<b>Total FRS149 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS149</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS150 On 31/03/2028 Spot Bond			4.70000	161.86992	4.71000	161.69841			0.00	0	0
<b>Total FRS150 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS150</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS151 On 31/03/2028 Spot Bond			4.74000	161.34722	4.75000	161.17617			0.00	0	0
<b>Total FRS151 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS151</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS152 On 19/05/2019 Spot Bond				130.73230		130.61844			0.00	0	0
<b>Total FRS152 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS152</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS153 On 20/06/2022 Spot Bond				74.84779		73.82597			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS15( On 06/06/2023 Spot Bond				83.32326		81.85395				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>
FRS16( On 06/06/2024 Spot Bond				87.80816		86.16258				0.00	0	0
<b>Total FRS160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS160</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS16( On 06/06/2025 Spot Bond				89.90995		88.35988				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>
FRS16( On 20/06/2022 Spot Bond				60.78422		59.90813				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>
FRS16( On 06/06/2023 Spot Bond				68.25163		66.99421				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>
FRS16( On 06/06/2024 Spot Bond				74.38206		72.91676				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>
FRS16( On 06/06/2025 Spot Bond				77.27122		75.85663				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>
FRS16( On 01/08/2021 Spot Bond				35.77738		35.47203				0.00	0	0
<b>Total FRS166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS166</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS16( On 01/08/2022 Spot Bond				50.35208		49.58713				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>
FRS16( On 01/08/2022 Spot Bond				48.76292		48.02523				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>
FRS16( On 01/08/2021 Spot Bond				37.04637		36.73009				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>
FRS17( On 01/08/2022 Spot Bond				193.56797		190.36424				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS17 On 16/10/2022 Spot Bond				101.42035		101.39681			0.00	0	0
<b>Total FRS171 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS171</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS17 On 16/10/2024 Spot Bond				101.50999		101.48494			0.00	0	0
<b>Total FRS172 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS172</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS17 On 13/11/2020 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total FRS173 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS173</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS17 On 13/05/2021 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total FRS174 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS174</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS17 On 26/01/2024 Spot Bond				66.73969		65.42227			0.00	0	0
<b>Total FRS175 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS175</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS17 On 26/01/2024 Spot Bond				66.73959		65.42217			0.00	0	0
<b>Total FRS176 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS176</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS17 On 19/07/2024 Spot Bond				91.62284		89.82329			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>
FRS17 On 02/08/2019 Spot Bond				114.61813		114.33620			0.00	0	0
<b>Total FRS178 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS178</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS17 On 15/08/2019 Spot Bond				101.62867		101.42778			0.00	0	0
<b>Total FRS179 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS179</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			3.46000	289.90461	3.46000	289.84144			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			3.35000	291.34704	3.35000	291.28442			0.00	0	0
<b>Total FRS37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS43 On 07/12/2023 Spot Bond			4.07000	282.05916	4.07000	281.99308			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS46 On 31/01/2022 Spot Bond			3.54000	149.96351	3.54000	149.93061			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				101.17153		101.14757			0.00	0	0
<b>Total FRS49 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS49</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS51 On 31/01/2022 Spot Bond			3.24000	151.40225	3.24000	151.37024			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				100.94348		100.91915			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			3.75000	104.09385	3.75000	104.07042			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			3.42500	111.82426	3.42500	111.80001			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			3.56000	126.43914	3.56000	126.41131			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			3.59000	126.21639	3.59000	126.18852			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			4.26000	279.66770	4.26000	279.60074			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>
FRX19 On 15/11/2019 Spot Bond			8.41500	103.60127	8.44000	103.55054			0.00	0	0
<b>Total FRX19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX20 On 01/10/2020 Spot Bond			8.71500	104.02500	8.74000	103.95472			0.00	0	0
<b>Total FRX20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX23 On 28/02/2023 Spot Bond			9.47500	94.13362	9.50000	94.02370			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24 On 10/12/2024 Spot Bond			9.99500	106.22975	10.01500	106.10820			19,990,000,000,000.00	2,000,000,000	2,000,000,000
<b>Total FRX24 SPOT</b>									<b>19,990,000,000,000.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For FRX24</b>									<b>19,990,000,000,000.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
FRX25 On 26/07/2025 Spot Bond			10.20500	99.09381	10.22500	98.97136			0.00	0	0
<b>Total FRX25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX26 On 01/10/2026 Spot Bond			10.35500	99.70619	10.37500	99.57456			0.00	0	500,000,000
<b>Total FRX26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For FRX26</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
FRX27 On 07/03/2027 Spot Bond			10.38500	99.11025	10.40500	98.97242			0.00	0	0
<b>Total FRX27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX28 On 26/07/2028 Spot Bond			10.37500	99.79817	10.59500	98.45768			0.00	0	0
<b>Total FRX28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX30 On 31/01/2030 Spot Bond			10.86000	94.01610	10.88000	93.86682			0.00	0	0
<b>Total FRX30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX31 On 21/02/2031 Spot Bond			11.03000	90.38402	11.05000	90.23406			0.00	0	0
<b>Total FRX31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX32 On 31/03/2032 Spot Bond			11.02500	101.27897	11.04500	101.11400			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			11.98000	71.61363	12.00000	71.47703			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>
FS1A5 On 20/03/2038 Spot Bond				102.79933		102.77756			0.00	0	0
<b>Total FS1A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1B1 On 20/03/2038 Spot Bond				104.14214		104.11931			0.00	0	0
<b>Total FS1B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS1C1 On 20/03/2038 Spot Bond				102.10811		102.08436			0.00	0	0
<b>Total FS1C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS1D1 On 20/03/2038 Spot Bond				102.41372		102.38634				0.00	0	0
<b>Total FS1D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A4 On 20/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FS2A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A5 On 20/02/2019 Spot Bond				100.61833		100.59550				0.00	0	0
<b>Total FS2A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2B1 On 20/02/2019 Spot Bond				100.59611		100.57221				0.00	0	0
<b>Total FS2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2C1 On 20/02/2019 Spot Bond				100.61294		100.58836				0.00	0	0
<b>Total FS2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2D1 On 20/02/2019 Spot Bond				100.68690		100.65934				0.00	0	0
<b>Total FS2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A5 On 20/02/2020 Spot Bond				100.66425		100.64156				0.00	0	0
<b>Total FS3A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3B1 On 20/02/2020 Spot Bond				101.25980		101.23740				0.00	0	0
<b>Total FS3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS4A4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS4A5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS4B1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4B1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS4C1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4C1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS4D1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4D1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS5A3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS5A4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS5A5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS5B1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5B1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS5C1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5C1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS5D1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5D1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS5E1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5E1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS6A1 On 20/08/2021 Spot Bond				100.77624		100.75463			0.00	0	0
<b>Total FS6A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS6A2 On 20/08/2023 Spot Bond				100.81283		100.79026			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				100.83083		100.80771			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				100.84472		100.82122			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>
FS6C1U 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>
FS6D1U 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>
FS6E1U 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>
GBL02 On 15/10/2018 Spot Bond				101.51368		101.48860			0.00	0	0
<b>Total GBL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GBL03 On 16/11/2020 Spot Bond				100.80245		100.77468			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				100.24531		100.21728			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>
GH2A1U 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>
GH31A2 On 25/02/2020 Spot Bond				100.42241		100.39868			0.00	0	0
<b>Total GH31A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GH31A On 25/02/2020 Spot Bond				100.42726		100.40326			0.00	0	0
<b>Total GH31A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31B On 25/02/2020 Spot Bond				100.45876		100.43301			0.00	0	0
<b>Total GH31B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31C On 25/02/2020 Spot Bond				100.49748		100.46957			0.00	0	0
<b>Total GH31C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31D On 25/02/2020 Spot Bond				100.52165		100.49239			0.00	0	0
<b>Total GH31D SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31D</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GH41U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH41U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB13U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB13U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB14U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB14U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB15U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB15U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB16U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB16U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB17U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB17U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB18U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB18U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB19U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB19U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB20U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB20U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB21U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB21U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB22U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB22U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB23U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB23U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB24U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB24U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB25U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB25U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB27U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB27U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB28U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB28U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB29U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB29U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT07 On 21/02/2024 Spot Bond				102.06821		102.04391			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>
GRT08 On 24/06/2019 Spot Bond				100.11467		102.20381			0.00	0	0
<b>Total GRT08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT09 On 15/10/2018 Spot Bond				101.45521		101.43385			0.00	0	270,000,000
<b>Total GRT09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>270,000,000</b>
<b>Total For GRT09</b>									<b>0.00</b>	<b>0</b>	<b>270,000,000</b>
GRT10 On 13/05/2019 Spot Bond				101.13492		101.11265			0.00	0	0
<b>Total GRT10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT11 On 13/05/2021 Spot Bond				100.77866		100.75425			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				100.32425		102.47496			0.00	0	0
<b>Total GRT12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT13 On 15/04/2020 Spot Bond				101.39616		101.37307			0.00	0	0
<b>Total GRT13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT14 On 15/09/2021 Spot Bond				100.76710		100.74549			0.00	0	0
<b>Total GRT14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT15 On 15/04/2020 Spot Bond				101.47271		101.44968			0.00	0	0
<b>Total GRT15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

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				102.24290		102.21972			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			10.16500	104.08266	10.19000	103.95701			0.00	0	0
<b>Total GRT17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT18 On 13/03/2020 Spot Bond				100.16702		100.14613			0.00	0	0
<b>Total GRT18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT19 On 14/03/2022 Spot Bond				100.88987		100.86845			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				101.77248		101.74825			0.00	0	0
<b>Total GRT20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT21 On 03/04/2024 Spot Bond			10.75500	100.37238	10.77500	100.26374			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				101.38937		101.36636			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				101.65993		101.63628			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				100.09236		100.01150			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				100.09546		100.01383			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				100.09878		100.01637			0.00	2,640,000,000	1,320,000,000
<b>Total GRT26G SPOT</b>									<b>0.00</b>	<b>2,640,000,000</b>	<b>1,320,000,000</b>
<b>Total For GRT26G</b>									<b>0.00</b>	<b>2,640,000,000</b>	<b>1,320,000,000</b>
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRX01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRX01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRX02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRX02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HC2T2 On 05/10/2018 Spot Bond				101.59635		101.57381				0.00	0	0
<b>Total HC2T2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC2T2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HC5T1 On 29/10/2018 Spot Bond				100.38329		100.36131				0.00	0	0
<b>Total HC5T1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC5T1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total HIL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HIL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB04 On 01/11/2019 Spot Bond				101.17225		101.14902				0.00	0	0
<b>Total HILB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB05 On 11/07/2019 Spot Bond				101.72936		101.70633				0.00	0	0
<b>Total HILB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB06 On 11/07/2020 Spot Bond				101.56603		101.54214				0.00	1,276,000,000	319,000,000
<b>Total HILB06 SPOT</b>										<b>0.00</b>	<b>1,276,000,000</b>	<b>319,000,000</b>
<b>Total For HILB06</b>										<b>0.00</b>	<b>1,276,000,000</b>	<b>319,000,000</b>
HILB07 On 11/07/2021 Spot Bond				101.58558		101.56138				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				101.81663		101.79322				0.00	33,000,000	33,000,000
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>33,000,000</b>	<b>33,000,000</b>
<b>Total For HILB08</b>										<b>0.00</b>	<b>33,000,000</b>	<b>33,000,000</b>
HILB09 On 29/03/2025 Spot Bond				101.87946		101.85521				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>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1E4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total HM1E4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1E4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF04/ On 25/11/2020 Spot Bond			10.00000	110.63600	10.00000	110.60700			0.00	0	0
<b>Total HPF04/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF04/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF06 On 20/02/2020 Spot Bond				100.68017		100.65288			0.00	0	0
<b>Total HPF06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF08 On 15/04/2019 Spot Bond				101.64421		101.61692			0.00	0	0
<b>Total HPF08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF09 On 15/04/2019 Spot Bond				101.61182		101.58717			0.00	0	0
<b>Total HPF09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF11 On 31/03/2023 Spot Bond				101.81706		101.79270			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>
HWAY2 On 31/07/2020 Spot Bond			8.83500	102.72473	8.86000	102.65767			0.00	0	100,000,000
<b>Total HWAY20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For HWAY20</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
HWAY2 On 31/07/2020 Spot Bond			100.00000	30.45196	100.00000	30.38493			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			3.81000	285.37160	3.81000	285.30675			0.00	0	0
<b>Total HWAY23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 07/12/2024 Spot Bond			3.99000	286.18297	3.99000	286.11653			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			3.71000	97.36191	3.71000	97.33994			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			11.02000	87.97137	11.04000	87.81244			0.00	0	1,590,000,000
<b>Total HWAY34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,590,000,000</b>
<b>Total For HWAY34</b>									<b>0.00</b>	<b>0</b>	<b>1,590,000,000</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
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.21451	100.00000	10.19202			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			11.02000	87.67387	11.04000	87.51262			0.00	0	300,000,000
<b>Total HWAY35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For HWAY35</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.21438	100.00000	10.19190			0.00	0	0
<b>Total HWAY35/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY35/R209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF08 On 15/07/2019 Spot Bond				101.38973		101.36674			0.00	0	0
<b>Total HWF08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF09 On 19/09/2019 Spot Bond				100.21033		100.18950			0.00	1,560,000,000	390,000,000
<b>Total HWF09 SPOT</b>									<b>0.00</b>	<b>1,560,000,000</b>	<b>390,000,000</b>
<b>Total For HWF09</b>									<b>0.00</b>	<b>1,560,000,000</b>	<b>390,000,000</b>
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total HWF10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWY02 On 25/11/2020 Spot Bond			10.00000	110.63600	10.00000	110.60700			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			2.95000	131.06555	2.95000	131.03885		148,573,049,520,000.00	50,363,745,600	124,584,165,000	
<b>Total I2025 SPOT</b>								<b>148,573,049,520,000.00</b>	<b>50,363,745,600</b>	<b>124,584,165,000</b>	
<b>Total For I2025</b>								<b>148,573,049,520,000.00</b>	<b>50,363,745,600</b>	<b>124,584,165,000</b>	
I2029 On 31/03/2029 Spot Bond			3.00500	100.34253	3.02500	100.13500		129,544,207,065,500.00	43,109,553,100	53,952,316,400	
<b>Total I2029 SPOT</b>								<b>129,544,207,065,500.00</b>	<b>43,109,553,100</b>	<b>53,952,316,400</b>	
<b>Total For I2029</b>								<b>129,544,207,065,500.00</b>	<b>43,109,553,100</b>	<b>53,952,316,400</b>	
I2033 On 28/02/2033 Spot Bond			3.08000	101.51882	3.08000	101.49764		74,542,207,740,000.00	24,202,015,500	105,265,750,700	
<b>Total I2033 SPOT</b>								<b>74,542,207,740,000.00</b>	<b>24,202,015,500</b>	<b>105,265,750,700</b>	
<b>Total For I2033</b>								<b>74,542,207,740,000.00</b>	<b>24,202,015,500</b>	<b>105,265,750,700</b>	
I2038 On 31/01/2038 Spot Bond			3.15000	120.74333	3.15000	120.71808		138,715,038,945,000.00	44,036,520,300	179,600,035,800	
<b>Total I2038 SPOT</b>								<b>138,715,038,945,000.00</b>	<b>44,036,520,300</b>	<b>179,600,035,800</b>	
<b>Total For I2038</b>								<b>138,715,038,945,000.00</b>	<b>44,036,520,300</b>	<b>179,600,035,800</b>	
I2046 On 31/03/2046 Spot Bond			3.15000	116.32499	3.15000	116.30062		228,760,950,600,000.00	72,622,524,000	150,570,925,300	
<b>Total I2046 SPOT</b>								<b>228,760,950,600,000.00</b>	<b>72,622,524,000</b>	<b>150,570,925,300</b>	
<b>Total For I2046</b>								<b>228,760,950,600,000.00</b>	<b>72,622,524,000</b>	<b>150,570,925,300</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050 On 31/12/2050 Spot Bond			3.15000	120.77816	3.15000	120.75291			120,121,997,310,000.00	38,133,967,400	137,264,905,587
<b>Total I2050 SPOT</b>									<b>120,121,997,310,000.00</b>	<b>38,133,967,400</b>	<b>137,264,905,587</b>
<b>Total For I2050</b>									<b>120,121,997,310,000.00</b>	<b>38,133,967,400</b>	<b>137,264,905,587</b>
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IB105U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB105U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IB107U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB107U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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				100.48803		100.46442			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			9.64000	101.04001	9.66500	100.93875			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				100.96461		100.94076			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	101.39024	8.70500	101.36652			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			8.28000	100.87232	8.28000	100.84986			18,282,240,000,000.00	2,208,000,000	552,000,000
<b>Total IBL106 SPOT</b>									<b>18,282,240,000,000.00</b>	<b>2,208,000,000</b>	<b>552,000,000</b>
<b>Total For IBL106</b>									<b>18,282,240,000,000.00</b>	<b>2,208,000,000</b>	<b>552,000,000</b>
IBL108 On 22/11/2019 Spot Bond				100.52976		100.50664			0.00	0	0
<b>Total IBL108 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL108</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL109 On 07/12/2023 Spot Bond			3.92000	283.96451	3.92000	283.89913			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 07/03/2019 Spot Bond			8.12000	100.15471	8.12000	100.13259			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL112 On 21/05/2020 Spot Bond				100.54965		100.52669			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				100.54964		100.52667			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				100.57211		100.54819			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				100.56444		100.54084			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				99.87551		99.85455			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>
IBL117 On 13/07/2019 Spot Bond				101.39144		101.36951			0.00	0	0
<b>Total IBL117 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL117</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL118 On 24/07/2020 Spot Bond				101.16402		101.14167			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				100.67758		100.65416			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>
IBL36 On 31/01/2022 Spot Bond			3.34000	150.92086	3.34000	150.88854			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	110.63600	10.00000	110.60700			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>
IBL45 On 21/12/2018 Spot Bond			8.27500	101.73957	8.30000	101.71027			0.00	0	0
<b>Total IBL45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL46 On 15/01/2020 Spot Bond			8.60500	99.51066	8.63000	99.45726			0.00	0	0
<b>Total IBL46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL50 On 02/08/2020 Spot Bond			9.45500	100.44503	9.48000	100.37768				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>
IBL56 On 31/01/2019 Spot Bond				101.10084		101.07631				0.00	0	0
<b>Total IBL56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL59 On 17/02/2019 Spot Bond			8.01500	101.14035	8.04000	101.10837				0.00	0	0
<b>Total IBL59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL60 On 17/02/2024 Spot Bond			10.32500	100.47845	10.35000	100.34927				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>
IBL61 On 31/03/2019 Spot Bond				101.67185		101.64997				0.00	0	0
<b>Total IBL61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL64 On 29/07/2019 Spot Bond				101.16358		101.14139				0.00	0	0
<b>Total IBL64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL65 On 29/07/2021 Spot Bond				101.05727		101.03429				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			4.04000	147.60138	4.04000	147.56702				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				101.48490		101.46195				0.00	0	0
<b>Total IBL75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL76 On 25/11/2018 Spot Bond				100.56775		100.54615				0.00	0	0
<b>Total IBL76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL77 On 25/11/2020 Spot Bond				101.02586		101.00230				0.00	0	3,000,000,000
<b>Total IBL77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
<b>Total For IBL77</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
IBL78 On 25/11/2022 Spot Bond			10.37500	101.89054	10.40000	101.77973				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL79 On 27/01/2019 Spot Bond			7.84500	102.03926	7.87000	102.00871			0.00	0	0
<b>Total IBL79 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL79</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IBL80U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL80U</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>
IBL82 On 29/01/2019 Spot Bond				101.27772		101.25578			0.00	66,000,000	33,000,000
<b>Total IBL82 SPOT</b>									<b>0.00</b>	<b>66,000,000</b>	<b>33,000,000</b>
<b>Total For IBL82</b>									<b>0.00</b>	<b>66,000,000</b>	<b>33,000,000</b>
IBL83 On 22/03/2019 Spot Bond				99.75870		99.73633			0.00	0	0
<b>Total IBL83 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL83</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IBL84U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL84U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL85 On 20/05/2019 Spot Bond				100.95658		100.93409			0.00	0	0
<b>Total IBL85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL86 On 20/05/2021 Spot Bond				101.67242		101.64873			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>
IBL87 On 20/05/2019 Spot Bond			8.14500	104.12161	8.17000	104.08248			0.00	0	0
<b>Total IBL87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL88 On 20/05/2021 Spot Bond			9.61500	104.88556	9.64000	104.80021			0.00	0	0
<b>Total IBL88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL88</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL88/F On 20/05/2021 Spot Bond			100.00000	23.54391	100.00000	23.49209			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				100.45211		100.42667			0.00	1,480,000,000	370,000,000
<b>Total IBL89 SPOT</b>									<b>0.00</b>	<b>1,480,000,000</b>	<b>370,000,000</b>
<b>Total For IBL89</b>									<b>0.00</b>	<b>1,480,000,000</b>	<b>370,000,000</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
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IBL90U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL90U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL92 On 12/01/2020 Spot Bond				101.51780		101.49428			0.00	0	0
<b>Total IBL92 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL92</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL94 On 06/09/2019 Spot Bond				100.28461		100.26003			0.00	0	0
<b>Total IBL94 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL94</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL95 On 12/09/2021 Spot Bond				101.53173		101.51096			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>
IBL96 On 21/09/2019 Spot Bond				99.84813		99.82619			0.00	0	0
<b>Total IBL96 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL96</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL97 On 03/10/2019 Spot Bond				101.70096		101.67772			0.00	0	0
<b>Total IBL97 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL97</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL98 On 03/10/2023 Spot Bond				102.37676		102.35264			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>
IBL99 On 21/10/2019 Spot Bond			8.01500	104.59455	8.04000	104.54594			0.00	0	0
<b>Total IBL99 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL99</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IDC01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDC02L On 28/02/2028 Spot Bond			100.00000	9.64559	100.00000	9.62436			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>
IDCC01 On 06/12/2018 Spot Bond				100.17365		100.15111			0.00	0	0
<b>Total IDCC01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCC01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCC02 On 26/04/2019 Spot Bond				101.09308		101.07128			0.00	0	0
<b>Total IDCC02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCC02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG02 On 22/10/2018 Spot Bond				101.26624		101.24568				0.00	0	0
<b>Total IDCG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG03 On 22/10/2020 Spot Bond			9.11500	101.83491	9.14000	101.76358				0.00	0	0
<b>Total IDCG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG05 On 24/11/2019 Spot Bond				100.98461		100.96181				0.00	0	0
<b>Total IDCG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG06 On 24/11/2024 Spot Bond			10.30500	99.50974	10.32500	99.39457				0.00	0	0
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG07 On 13/11/2020 Spot Bond				100.75871		100.73492				0.00	0	0
<b>Total IDCG07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG08 On 13/05/2030 Spot Bond			11.98000	99.30756	12.00000	99.15398				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>
IDCG09 On 05/12/2019 Spot Bond				100.83485		100.81185				0.00	0	0
<b>Total IDCG09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG10 On 05/12/2021 Spot Bond				100.21535		100.19067				0.00	0	0
<b>Total IDCG10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG11 On 05/12/2026 Spot Bond			11.15500	101.06495	11.17500	100.93045				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				101.16084		101.13766				0.00	0	190,000,000
<b>Total IDCG12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>190,000,000</b>
<b>Total For IDCG12</b>										<b>0.00</b>	<b>0</b>	<b>190,000,000</b>
IDCG13 On 26/04/2023 Spot Bond				101.19609		101.17219				0.00	0	0
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.63642	4.00000	101.62542				0.00	0	0
<b>Total IDCP06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP07 On 15/12/2022 Spot Bond				99.93406		99.91192			0.00	0	0
<b>Total IDCP07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IDCP1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP2L On 05/04/2025 Spot Bond			100.00000	6.91152	100.00000	6.89622			0.00	0	0
<b>Total IDCP2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IDCP3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IFC01 On 10/12/2024 Spot Bond			9.45500	98.85720	9.47500	98.74158			0.00	0	0
<b>Total IFC01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFC01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IFC02 On 14/04/2021 Spot Bond			8.26500	104.79336	8.29000	104.71261			0.00	0	0
<b>Total IFC02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFC02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN276U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN276U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN277U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN277U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN281U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN281U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN286U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN286U</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>
IN302U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN302U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN302U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN303U On 01/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN303U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN303U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN304U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN304U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN306U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN306U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN313U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN313U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN327U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN327U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN329U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN329U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN334U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN334U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN342U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN342U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN343U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN343U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN345U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN345U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN347U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN347U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN355U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN355U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN367U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN367U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN374U On 13/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN374U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN374U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN378U On 16/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN378U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN378U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING196 On 30/06/2027 Spot Bond				75.78758		75.78758			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	110.63600	10.00000	110.60700			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>
ING228 On 22/09/2018 Spot Bond				102.15599		102.13075			0.00	0	0
<b>Total ING228 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING228</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING335 On 15/08/2019 Spot Bond				103.00448		102.98118			0.00	0	0
<b>Total ING335 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING335</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING360 On 22/09/2022 Spot Bond				102.20216		102.17636			0.00	0	0
<b>Total ING360 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING360</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING362 On 24/02/2021 Spot Bond				100.26554		100.24096			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>
ING370 On 29/01/2019 Spot Bond				101.03105		101.00864			0.00	0	0
<b>Total ING370 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING370</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING371 On 31/01/2020 Spot Bond				101.03929		101.01615			0.00	0	0
<b>Total ING371 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING371</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING375 On 24/02/2023 Spot Bond				101.11291		101.08812			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INLV01 On 12/08/2024 Spot Bond				101.03365		101.00257			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				102.47706		102.44875			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				101.10454		101.07327			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			11.91500	102.89728	11.94000	102.81324			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				100.16202		100.13030			0.00	0	0
<b>Total INLV05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF01/J On 25/11/2020 Spot Bond			10.00000	110.63600	10.00000	110.60700			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>
IPF09 On 01/07/2019 Spot Bond				102.03291		102.01013			0.00	0	0
<b>Total IPF09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF11 On 15/10/2015 Spot Bond				101.48175					0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IPF11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF13 On 04/12/2020 Spot Bond				100.23878		100.21425			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>
IPF14 On 17/12/2018 Spot Bond				100.11383		100.09398			0.00	0	0
<b>Total IPF14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF15 On 17/12/2020 Spot Bond				100.23645		100.21443			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				99.93202		99.90925			0.00	0	0
<b>Total IPF16 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 IPF16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF17 On 22/12/2020 Spot Bond				101.97257		101.94956				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				101.99553		101.97225				0.00	0	0
<b>Total IPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF19 On 22/12/2022 Spot Bond				102.01850		101.99493				0.00	0	0
<b>Total IPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF20 On 17/03/2020 Spot Bond				99.93551		99.91386				0.00	0	0
<b>Total IPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF21 On 17/03/2022 Spot Bond				99.93293		99.91043				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				99.99996		99.97765				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				100.93277		100.90872				0.00	1,040,000,000	260,000,000
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>1,040,000,000</b>	<b>260,000,000</b>
<b>Total For IPF24</b>										<b>0.00</b>	<b>1,040,000,000</b>	<b>260,000,000</b>
IPFC19 On 26/10/2018 Spot Bond				101.01548		100.99517				0.00	0	0
<b>Total IPFC19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IPL8/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL8/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV017/F On 31/01/2022 Spot Bond			2.75000	100.33454	2.75000	100.32710				0.00	0	0
<b>Total IV017/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV017/R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV019 On 31/03/2028 Spot Bond			6.30000	142.41570	6.31000	142.26116				0.00	0	0
<b>Total IV019 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 IV019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV025 On 12/09/2019 Spot Bond				100.56526		100.54257				0.00	0	0
<b>Total IV025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV026 On 27/09/2019 Spot Bond				101.45384		101.42683				0.00	0	0
<b>Total IV026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV030 On 31/01/2025 Spot Bond			4.95000	116.56845	4.95000	116.53848				0.00	0	0
<b>Total IV030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV030A On 31/01/2025 Spot Bond			4.95000	116.56845	4.95000	116.53848				0.00	0	0
<b>Total IV030A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV031 On 11/03/2020 Spot Bond				100.02423		100.05065				0.00	0	0
<b>Total IV031 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV031</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV033 On 11/02/2021 Spot Bond				101.51255		101.48199				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			11.81500	102.46399	11.84000	102.38041				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				109.57288		109.54553				0.00	0	0
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV036 On 22/07/2021 Spot Bond				101.63223		101.60139				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				99.67937		99.64982				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			5.49000	140.99596	5.49000	140.95772				0.00	0	0
<b>Total IV039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV039</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV040 On 29/09/2021 Spot Bond				105.58676		105.55862				0.00	38,000,000	19,000,000
<b>Total IV040 SPOT</b>										<b>0.00</b>	<b>38,000,000</b>	<b>19,000,000</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 IV040</b>									<b>0.00</b>	<b>38,000,000</b>	<b>19,000,000</b>
IV041 On 29/09/2021 Spot Bond			12.16500	105.00015	12.19000	104.90461			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				100.77860		100.74740			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			12.05500	105.04625	12.08000	104.94773			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				101.37424		101.34355			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			5.04000	143.00778	5.04000	142.97069			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				99.80308		99.77471			0.00	0	100,000,000
<b>Total IV046 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For IV046</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV100U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV100U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV115U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV115U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV118U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV118U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV123U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV123U</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>
IV19A On 31/03/2028 Spot Bond			5.00000	157.99708	5.01000	157.82892			0.00	0	0
<b>Total IV19A 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 IVA19A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	7.35000				0.00	0	0
<b>Total IVA698 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA698</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA854 On 13/09/2018 Spot Bond			7.25000	7.25000	7.25000	99.94045				0.00	0	0
<b>Total IVA854 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA854</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA855 On 20/09/2018 Spot Bond			7.25000	99.82155	7.25000	99.80176				0.00	0	0
<b>Total IVA855 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA855</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA856 On 27/09/2018 Spot Bond			7.25000	99.68320	7.25000	99.66347				0.00	0	0
<b>Total IVA856 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA856</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA857 On 04/10/2018 Spot Bond			7.25000	99.54523	7.25000	99.52555				0.00	0	0
<b>Total IVA857 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA857</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA859 On 18/10/2018 Spot Bond			7.35000	99.26044	7.35000	99.24061				0.00	0	0
<b>Total IVA859 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA859</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA861 On 01/11/2018 Spot Bond			7.35000	98.98345	7.35000	98.96373				0.00	0	0
<b>Total IVA861 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA861</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA863 On 15/11/2018 Spot Bond			7.45000	98.69066	7.45000	98.67078				0.00	0	0
<b>Total IVA863 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA863</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA865 On 29/11/2018 Spot Bond			7.45000	98.41312	7.45000	98.39336				0.00	0	0
<b>Total IVA865 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA865</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA866 On 06/12/2018 Spot Bond			7.45000	98.27494	7.45000	98.25523				0.00	0	0
<b>Total IVA866 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA866</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA867 On 13/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVA867 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA867</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC005 On 25/11/2020 Spot Bond			10.00000	110.63600	10.00000	110.60700				0.00	0	0
<b>Total IVC005/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 IVC005/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC027 On 03/04/2019 Spot Bond				101.75476		101.73078				0.00	0	0
<b>Total IVC027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC027</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC033 On 30/06/2019 Spot Bond				101.74644		101.72305				0.00	0	0
<b>Total IVC033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC034 On 30/06/2021 Spot Bond				101.78684		101.76289				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>
IVC035 On 30/06/2019 Spot Bond				99.94995		99.91989				0.00	0	0
<b>Total IVC035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC036 On 16/07/2019 Spot Bond			8.61500	102.02724	8.64000	101.98388				0.00	0	0
<b>Total IVC036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC037 On 16/07/2019 Spot Bond			100.00000	56.61759	100.00000	56.49296				0.00	0	0
<b>Total IVC037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC040 On 24/07/2021 Spot Bond			9.68500	100.47942	9.71000	100.39269				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>
IVC049 On 21/11/2019 Spot Bond				100.59489		100.57002				0.00	0	0
<b>Total IVC049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC049</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC055 On 26/03/2020 Spot Bond				102.18519		102.16139				0.00	0	0
<b>Total IVC055 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC055</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC063 On 07/08/2020 Spot Bond				100.97706		100.95119				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>
IVC070 On 20/01/2019 Spot Bond				101.62165		101.59843				0.00	0	0
<b>Total IVC070 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 IVC070</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC075 On 21/04/2019 Spot Bond				101.33782		101.31262				0.00	0	0
<b>Total IVC075 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC075</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC081 On 14/07/2019 Spot Bond				101.49338		101.46864				0.00	0	0
<b>Total IVC081 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC081</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC092 On 24/11/2019 Spot Bond				100.53315		100.50738				0.00	0	0
<b>Total IVC092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC093 On 24/11/2018 Spot Bond				100.51050		100.48582				0.00	0	0
<b>Total IVC093 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC093</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC094 On 06/12/2021 Spot Bond			10.53500	103.62580	10.56000	103.52942				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				101.96369		101.93832				0.00	0	0
<b>Total IVC097 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC097</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC102 On 31/01/2020 Spot Bond				101.21648		101.18936				0.00	0	0
<b>Total IVC102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC102</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC103 On 29/06/2021 Spot Bond				101.99520		101.96942				0.00	0	0
<b>Total IVC103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC103</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC105 On 08/03/2020 Spot Bond				100.09971		100.01711				0.00	0	0
<b>Total IVC105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC105</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC106 On 13/03/2020 Spot Bond				100.02282		100.00005				0.00	0	0
<b>Total IVC106 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC106</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC107 On 29/06/2021 Spot Bond				101.97419		101.94869				0.00	2,500,000,000	2,500,000,000
<b>Total IVC107 SPOT</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
<b>Total For IVC107</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
IVC108 On 29/07/2019 Spot Bond				101.20698		101.18071				0.00	0	0
<b>Total IVC108 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 IVC108</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC109 On 19/05/2021 Spot Bond				101.83021		101.80489			0.00	0	0
<b>Total IVC109 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC109</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC110 On 19/05/2021 Spot Bond			10.18500	102.15260	10.21000	102.06791			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				100.59360		100.56986			0.00	0	0
<b>Total IVC111 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC111</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC114 On 14/09/2021 Spot Bond				99.99986		99.97635			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				100.75952		100.73324			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>
IVC119 On 21/02/2019 Spot Bond				100.58513		100.56067			0.00	0	0
<b>Total IVC119 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC119</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC121 On 22/09/2018 Spot Bond				99.75393		99.73116			0.00	0	0
<b>Total IVC121 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC121</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC122 On 20/01/2020 Spot Bond				101.60220		101.57844			0.00	0	0
<b>Total IVC122 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC122</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC124 On 17/09/2018 Spot Bond				99.93129		99.90825			0.00	0	0
<b>Total IVC124 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC124</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC126 On 30/04/2019 Spot Bond				101.13793		101.11315			0.00	0	0
<b>Total IVC126 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC126</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC127 On 27/12/2018 Spot Bond				101.78716		101.76500			0.00	0	0
<b>Total IVC127 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC127</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC128 On 23/03/2019 Spot Bond				99.76876		101.79437			0.00	0	0
<b>Total IVC128 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 IVC128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC129 On 26/03/2019 Spot Bond				101.76558		101.74405				0.00	0	0
<b>Total IVC129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC130 On 23/04/2019 Spot Bond				101.26987		101.24594				0.00	0	0
<b>Total IVC130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC131 On 08/05/2019 Spot Bond				101.30486		101.28146				0.00	0	0
<b>Total IVC131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC132 On 31/05/2019 Spot Bond				100.32555		100.30189				0.00	0	0
<b>Total IVC132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC133 On 06/12/2019 Spot Bond			8.02000	102.17171	8.02000	102.14976				0.00	0	0
<b>Total IVC133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC134 On 25/07/2020 Spot Bond				101.16495		101.14113				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				101.08260		101.05849				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				100.96852		100.94315				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				100.41246		100.38626				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>
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC68U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC68U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC80U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC80U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC84U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	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 IVC84U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC85U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC85U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC91U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC91U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC95U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC95U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC96U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC96U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC99U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC99U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVF47U On 16/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVF47U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF47U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVF51U On 04/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVF51U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF51U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVS01U On 23/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVS01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVS01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JAS01 On 31/01/2019 Spot Bond				101.26514		101.23692				0.00	0	0
<b>Total JAS01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JAS01</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>
KAP002 On 13/06/2019 Spot Bond				100.02296		100.00008				0.00	0	0
<b>Total KAP002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP003 On 06/06/2019 Spot Bond				100.19716		100.17168				0.00	0	0
<b>Total KAP003 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 KAP003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP003 On 29/06/2021 Spot Bond				101.95318		101.92796				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>
KAP006 On 26/10/2021 Spot Bond			9.73500	105.21650	9.76000	105.12275				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>
KAP007 On 28/11/2019 Spot Bond				100.93226		100.90812				0.00	0	0
<b>Total KAP008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP008 On 24/05/2020 Spot Bond				100.51909		100.49400				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>
KAP009 On 15/09/2020 Spot Bond				100.47791		100.45611				0.00	0	0
<b>Total KAP010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP010 On 01/12/2022 Spot Bond				100.27234		100.24702				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>
KAP012 On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total KAP04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP04U On 24/10/2022 Spot Bond				101.61970		101.59520				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>
KAP11 On 05/08/2020 Spot Bond				102.60316		102.57521				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>
KSB009 On 12/07/2020 Spot Bond				101.61009		101.58511				0.00	0	0
<b>Total KST01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KST01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KST01 On 31/10/2027 Spot Bond			10.54500	122.04709	10.56500	121.88427				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>
KW01 On 28/02/2019 Spot Bond				100.65959		100.63712				0.00	0	100,000,000
<b>Total LBK05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For LBK05</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
LBK08 On 30/10/2019 Spot Bond				101.17839		101.15400				0.00	0	0
<b>Total LBK08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK08/ On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total LBK08/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK08/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK11 On 28/11/2019 Spot Bond			10.03500	102.36111	10.06000	102.30615				0.00	0	0
<b>Total LBK11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK11/ On 28/11/2019 Spot Bond			9.62000	102.82208	9.62000	102.79584				0.00	0	0
<b>Total LBK11/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK11/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK12L On 25/02/2020 Spot Bond			9.71000	100.51663	9.71000	100.49074				0.00	0	0
<b>Total LBK12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK15 On 12/10/2021 Spot Bond				105.73878		105.71481				0.00	0	0
<b>Total LBK15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK16 On 30/11/2019 Spot Bond				100.37211		100.34683				0.00	0	0
<b>Total LBK16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK17 On 22/03/2020 Spot Bond				100.73765		100.71603				0.00	0	0
<b>Total LBK17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK18 On 22/03/2022 Spot Bond				103.49506		103.47176				0.00	0	0
<b>Total LBK18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK20 On 08/06/2022 Spot Bond			10.42500	102.01764	10.45000	101.91386				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				100.41403		100.39015				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				100.22745		100.20143				0.00	0	0
<b>Total LBK23 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 LBK23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK24 On 10/10/2024 Spot Bond			10.57500	103.14439	10.60000	103.00630				0.00	0	4,000,000,000
<b>Total LBK24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
<b>Total For LBK24</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
LBK25 On 25/03/2019 Spot Bond				101.79409		101.77249				0.00	0	0
<b>Total LBK25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK26 On 23/03/2021 Spot Bond				99.96147		99.93946				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				99.74096		99.71698				0.00	0	0
<b>Total LBK27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK28 On 15/05/2028 Spot Bond			11.38000	98.76434	11.40000	98.62296			22,760,000,000,000.00	2,000,000,000	1,000,000,000	
<b>Total LBK28 SPOT</b>									<b>22,760,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
<b>Total For LBK28</b>									<b>22,760,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
LBK29 On 07/06/2023 Spot Bond			10.37500	100.17859	10.40000	100.06062			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>	
LGL04 On 14/08/2020 Spot Bond			9.18500	100.72330	9.21000	100.65563			0.00	0	580,000,000	
<b>Total LGL04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>580,000,000</b>	
<b>Total For LGL04</b>									<b>0.00</b>	<b>0</b>	<b>580,000,000</b>	
LGL05 On 12/12/2021 Spot Bond				101.14974		101.12651			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			10.47500	103.63994	10.50000	103.53054			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				102.62776		102.60271			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				102.59536		102.57071			0.00	0	0	
<b>Total LGL08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LGL08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond				103.34987		103.32438			0.00	260,000,000	130,000,000	
<b>Total LGL09 SPOT</b>									<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</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 LGL09</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
LHC051 On 27/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total LHC05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHC061 On 21/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total LHC06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHL17 On 14/11/2018 Spot Bond				101.48033		101.45242				0.00	0	0
<b>Total LHL17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHL18 On 14/11/2018 Spot Bond			9.84500	104.93350	9.87000	104.90128				0.00	0	0
<b>Total LHL18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHL19 On 14/11/2019 Spot Bond			14.03500	105.00184	14.06000	104.93690				0.00	0	0
<b>Total LHL19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHL26 On 13/11/2020 Spot Bond				101.14154		101.10567				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				101.01213		100.98033				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				101.13234		101.09673				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>
LOM01 On 25/11/2019 Spot Bond				102.53091		102.50250				0.00	0	0
<b>Total LOM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LOM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFA2 On 20/11/2019 Spot Bond				100.59275		100.56883				0.00	0	0
<b>Total LRFA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFB2 On 20/11/2019 Spot Bond				101.31676		101.29216				0.00	0	0
<b>Total LRFB2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFB2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFC2 On 20/11/2019 Spot Bond				100.66887		100.64186				0.00	0	0
<b>Total LRFC2 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 LRFC2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ11 On 09/11/2018 Spot Bond				100.76767		100.74559				0.00	0	0
<b>Total MAQ111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ11 On 10/12/2018 Spot Bond				100.08701		100.00740				0.00	0	0
<b>Total MAQ114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ11 On 31/01/2019 Spot Bond				100.97894		100.95715				0.00	0	0
<b>Total MAQ117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ12 On 16/10/2018 Spot Bond				99.36666		99.34687				0.00	0	0
<b>Total MAQ123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ12 On 08/11/2018 Spot Bond				98.91014		98.89033				0.00	0	0
<b>Total MAQ125 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ125</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ12 On 25/09/2018 Spot Bond				99.78437		99.76477				0.00	0	0
<b>Total MAQ126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 07/06/2019 Spot Bond				100.65037		100.62846				0.00	0	0
<b>Total MBF047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 14/03/2019 Spot Bond				100.43389		100.41472				0.00	0	0
<b>Total MBF049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF049</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 17/05/2019 Spot Bond				101.16694		101.14524				0.00	0	0
<b>Total MBF051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MBF051/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF051/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 28/09/2019 Spot Bond				102.21794		102.19638				0.00	0	210,000,000
<b>Total MBF053 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>210,000,000</b>
<b>Total For MBF053</b>										<b>0.00</b>	<b>0</b>	<b>210,000,000</b>
MBF05 On 27/03/2020 Spot Bond				102.19160		102.17018				0.00	0	0
<b>Total MBF055 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 MBF055</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 28/08/2020 Spot Bond				100.77836		100.75585			0.00	3,200,000,000	1,600,000,000
<b>Total MBF057 SPOT</b>									<b>0.00</b>	<b>3,200,000,000</b>	<b>1,600,000,000</b>
<b>Total For MBF057</b>									<b>0.00</b>	<b>3,200,000,000</b>	<b>1,600,000,000</b>
MBF05 On 21/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total MBF058 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF058</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 21/05/2021 Spot Bond				100.54187		100.51923			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 17/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total MBF060 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF060</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBF06 On 17/08/2021 Spot Bond				100.62940		100.60684			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>
MBP03 On 12/09/2019 Spot Bond				100.04252		100.02129			0.00	0	0
<b>Total MBP035 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP035</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03 On 11/04/2020 Spot Bond				101.46169		101.43943			0.00	0	0
<b>Total MBP036 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP036</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03 On 26/05/2020 Spot Bond				100.41029		100.38724			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				100.98422		100.96125			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				100.50059		100.47772			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				100.50946		100.48619			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				101.40519		101.38304			0.00	0	0
<b>Total MBP041 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 MBP041</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 26/04/2021 Spot Bond				101.11745		101.09514			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				101.10248		101.07995			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>
MBSA0 On 16/04/2019 Spot Bond			8.24500	104.15847	8.27000	104.12126			0.00	0	0
<b>Total MBSA01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 16/04/2019 Spot Bond			8.00000	104.29734	8.00000	104.27498			0.00	0	0
<b>Total MBSA01/R204 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA01/R204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 15/04/2019 Spot Bond			8.17500	104.09433	8.20000	104.05740			0.00	0	50,000,000
<b>Total MBSA02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For MBSA02</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
MBSA0 On 15/04/2019 Spot Bond			8.91000	103.68174	8.91000	103.65706			0.00	0	0
<b>Total MBSA02/R204 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA02/R204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/01/2019 Spot Bond				101.61872		101.59508			0.00	0	0
<b>Total MEFSA4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSA On 05/07/2026 Spot Bond				101.68318		101.65860			0.00	0	0
<b>Total MEFSA6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSA6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSB On 05/01/2019 Spot Bond			8.26500	102.05857	8.29000	102.02828			0.00	0	0
<b>Total MEFSB4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MEFSB On 05/01/2022 Spot Bond			9.94000	102.09584	9.96500	101.99973			0.00	0	0
<b>Total MEFSB5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MEFSB5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1A On 20/12/2018 Spot Bond				101.93200		101.91033			0.00	0	0
<b>Total MFS1A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1B On 20/09/2019 Spot Bond			9.83500	102.79023	9.86000	102.73907			0.00	0	0
<b>Total MFS1B 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 MFS1B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MIL03 On 28/08/2023 Spot Bond				100.53795		100.50630			0.00	0	0
<b>Total MIL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIL03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMF10 On 15/12/2024 Spot Bond				102.75666		102.73253			0.00	0	0
<b>Total MMF101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMF101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMF20 On 15/12/2024 Spot Bond				102.98241		102.95632			0.00	0	0
<b>Total MMF201 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMF201</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMF30 On 15/12/2024 Spot Bond				99.89716		99.86293			0.00	0	0
<b>Total MMF301 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMF301</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMF40 On 15/12/2024 Spot Bond				99.90296		99.87059			0.00	0	0
<b>Total MMF401 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMF401</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2019 Spot Bond				99.91604		99.89434			0.00	0	0
<b>Total MMIG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2021 Spot Bond			9.76500	100.57333	9.79000	100.49258			0.00	0	400,000,000
<b>Total MMIG02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For MMIG02</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
MMIG0 On 01/06/2020 Spot Bond				100.35944		100.33343			0.00	952,000,000	238,000,000
<b>Total MMIG03 SPOT</b>									<b>0.00</b>	<b>952,000,000</b>	<b>238,000,000</b>
<b>Total For MMIG03</b>									<b>0.00</b>	<b>952,000,000</b>	<b>238,000,000</b>
MMIG0 On 12/08/2025 Spot Bond			12.00500	97.74054	12.02500	97.61940			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			10.62500	101.68958	10.65000	101.58224		2,125,000,000,000.00		200,000,000	1,150,000,000
<b>Total MMIG05 SPOT</b>								<b>2,125,000,000,000.00</b>		<b>200,000,000</b>	<b>1,150,000,000</b>
<b>Total For MMIG05</b>								<b>2,125,000,000,000.00</b>		<b>200,000,000</b>	<b>1,150,000,000</b>
MMIG0 On 19/10/2028 Spot Bond				102.23088		102.20605			0.00	0	0
<b>Total MMIG06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MQB00 On 28/08/2023 Spot Bond				100.54144		100.50959			0.00	0	0
<b>Total MQB003 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 MQB003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN06 On 13/07/2020 Spot Bond				102.47546		102.45285				0.00	0	0
<b>Total MTN06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN07 On 13/07/2022 Spot Bond				102.03025		102.00598				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				102.02849		102.00531				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>
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MTN08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN09 On 11/10/2022 Spot Bond				102.09565		102.07160				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>
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MTN09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN10 On 11/10/2024 Spot Bond				102.99584		102.97127				0.00	0	0
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN11 On 04/06/2021 Spot Bond				100.44839		100.42464				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				100.48470		100.46016				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				100.24731		100.22190				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>
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>

Contract Details	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 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>
MWAR0 On 22/11/2019 Spot Bond				100.87528		100.85143				0.00	0	0
<b>Total MWAR01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWAR01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWAR0 On 22/02/2021 Spot Bond				100.57600		100.55085				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>
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>
N5D23 On 20/09/2019 Spot Bond				102.24725		102.22184				0.00	0	0
<b>Total N5D23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5D23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N5E23 On 20/06/2023 Spot Bond				110.07772		110.05317				0.00	0	0
<b>Total N5E23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5E23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total N5F23U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5F23U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N5G23I On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total N5G23U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N5G23U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6A19 On 20/12/2018 Spot Bond				101.84258		101.82197				0.00	0	0
<b>Total N6A19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6A19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6B26 On 20/03/2020 Spot Bond				102.23226		102.21067				0.00	0	0
<b>Total N6B26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6B26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6C26 On 21/09/2020 Spot Bond				101.98830		101.96596				0.00	920,000,000	230,000,000
<b>Total N6C26 SPOT</b>										<b>0.00</b>	<b>920,000,000</b>	<b>230,000,000</b>
<b>Total For N6C26</b>										<b>0.00</b>	<b>920,000,000</b>	<b>230,000,000</b>
N6D26 On 21/12/2020 Spot Bond				102.01184		101.98922				0.00	0	0
<b>Total N6D26 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 N6D26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6E26 On 22/03/2021 Spot Bond				102.13170		102.10765				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				102.53134		102.50254				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				103.04834		103.01336				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>
NAM01 On 19/11/2022 Spot Bond			10.17500	96.23503	10.20000	96.12894				0.00	0	1,000,000,000
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
NAM02 On 29/06/2020 Spot Bond			9.51500	102.12034	9.54000	102.05398				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			10.22500	100.55829	10.25000	100.43716				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			11.00500	98.66682	11.02500	98.53626				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>
NBK11/ On 28/11/2020 Spot Bond			8.91500	102.62836	8.94000	102.55489				0.00	0	0
<b>Total NBK11A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK11A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK12/ On 19/03/2021 Spot Bond			8.91000	100.91335	8.93500	105.51717				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	99.87553	9.38000	104.53365				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			10.02500	98.64441	10.05000	103.37232				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			9.23500	102.16228	9.26000	102.07687				0.00	0	0
<b>Total NBK14A 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 NBK14A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK15, On 11/02/2022 Spot Bond			9.86500	97.74798	9.89000	97.65282			0.00	0	0
<b>Total NBK15A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK16, On 12/02/2025 Spot Bond			10.14000	97.58783	10.16000	97.47091			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			10.31500	102.02969	10.33500	101.89930			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			8.88000	103.22375	8.90500	103.16004		515,040,000,000.00		58,000,000	29,000,000
<b>Total NBK18A SPOT</b>								<b>515,040,000,000.00</b>		<b>58,000,000</b>	<b>29,000,000</b>
<b>Total For NBK18A</b>								<b>515,040,000,000.00</b>		<b>58,000,000</b>	<b>29,000,000</b>
NBK19, On 01/06/2022 Spot Bond			10.01500	101.59727	10.04000	101.49465			0.00	0	0
<b>Total NBK19A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK19A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20, On 01/06/2026 Spot Bond			10.34500	103.01854	10.36500	102.88556			0.00	0	0
<b>Total NBK20A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20I, On 25/06/2021 Spot Bond				102.08249		102.06056			0.00	0	0
<b>Total NBK20B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK21, On 21/07/2027 Spot Bond			10.76500	100.80135	10.78500	100.66089			0.00	0	0
<b>Total NBK21A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK21A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK22, On 19/11/2022 Spot Bond			10.36500	102.21919	10.39000	102.10848			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			10.27500	105.44205	10.29500	105.31215			0.00	0	0
<b>Total NBK23A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK23A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK23I, On 12/02/2020 Spot Bond				100.81659		100.79322			0.00	0	0
<b>Total NBK23B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK23B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK24, On 19/11/2027 Spot Bond			10.35500	106.85848	10.37500	106.70982			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>

Contract Details	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 NBK24A</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
NBK24I On 11/02/2022 Spot Bond				100.75940		100.73563			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>
NBK25I On 17/02/2023 Spot Bond			9.92500	103.37559	9.95000	103.25914			0.00	0	0
<b>Total NBK25A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK25A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK25I On 12/02/2025 Spot Bond				102.14520		102.12064			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>
NBK26I On 10/05/2023 Spot Bond			100.00000	16.17820	100.00000	16.14259			0.00	0	0
<b>Total NBK26A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK26A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK26I On 22/04/2026 Spot Bond				103.44568		103.42128			0.00	0	0
<b>Total NBK26B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK26B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK27I On 10/05/2026 Spot Bond			10.55500	106.88924	10.57500	106.75400			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>
NBK28I On 02/08/2023 Spot Bond			10.27500	100.14937	10.30000	100.02852		1,027,500,000,000.00		100,000,000	50,000,000
<b>Total NBK28A SPOT</b>								<b>1,027,500,000,000.00</b>		<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For NBK28A</b>								<b>1,027,500,000,000.00</b>		<b>100,000,000</b>	<b>50,000,000</b>
NBK28I On 19/11/2020 Spot Bond				101.48415		101.46134			0.00	0	0
<b>Total NBK28B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK28B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK29I On 31/07/2026 Spot Bond			10.50500	101.23290	10.52500	101.09936			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>
NBK29I On 18/02/2019 Spot Bond				100.92594		100.90442			0.00	0	0
<b>Total NBK29B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK29B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK30I On 20/02/2024 Spot Bond			10.04000	98.83003	10.06500	98.70215			0.00	0	0
<b>Total NBK30A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK30A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK30I On 18/02/2021 Spot Bond				101.91592		101.89276			0.00	2,492,000,000	623,000,000
<b>Total NBK30B SPOT</b>									<b>0.00</b>	<b>2,492,000,000</b>	<b>623,000,000</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 NBK30B</b>										<b>0.00</b>	<b>2,492,000,000</b>	<b>623,000,000</b>
NBK31I On 17/02/2023 Spot Bond				100.67910		100.65462				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>
NBK32I On 26/02/2019 Spot Bond				100.42233		100.39861				0.00	0	0
<b>Total NBK32B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK32B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK33I On 10/05/2019 Spot Bond				101.19118		101.16921				0.00	0	0
<b>Total NBK33B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK33B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK34I On 10/05/2021 Spot Bond				102.54945		102.52669				0.00	1,680,000,000	420,000,000
<b>Total NBK34B SPOT</b>										<b>0.00</b>	<b>1,680,000,000</b>	<b>420,000,000</b>
<b>Total For NBK34B</b>										<b>0.00</b>	<b>1,680,000,000</b>	<b>420,000,000</b>
NBK35I On 10/05/2023 Spot Bond				102.88553		102.86143				0.00	0	0
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK36I On 10/05/2026 Spot Bond				103.76569		103.74069				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>
NBK37I On 02/08/2019 Spot Bond				101.16216		101.13948				0.00	0	0
<b>Total NBK37B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK37B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK38I On 02/08/2021 Spot Bond				102.67653		102.65387				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>
NBK3A On 09/09/2019 Spot Bond			7.82500	103.47583	7.85000	103.42994				0.00	0	200,000,000
<b>Total NBK3A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For NBK3A</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
NBK3A On 09/09/2019 Spot Bond			100.00000	51.34411	100.00000	51.22921				0.00	0	0
<b>Total NBK3A/R204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK3A/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK4 On 28/10/2024 Spot Bond			11.78000	50.58074	11.80000	50.50995				0.00	0	0
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK40I On 31/07/2026 Spot Bond				101.13729		101.11195				0.00	0	0
<b>Total NBK40B 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 NBK40B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK41I On 20/02/2020 Spot Bond				100.83304		100.81031				0.00	0	0
<b>Total NBK41B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK41B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK42I On 21/02/2022 Spot Bond				101.15775		101.13424				0.00	1,640,000,000	410,000,000
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>1,640,000,000</b>	<b>410,000,000</b>
<b>Total For NBK42B</b>										<b>0.00</b>	<b>1,640,000,000</b>	<b>410,000,000</b>
NBK43I On 20/02/2024 Spot Bond				101.01104		100.98661				0.00	0	0
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK44I On 15/02/2021 Spot Bond				101.00991		100.66185				0.00	2,000,000,000	1,000,000,000
<b>Total NBK44B SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For NBK44B</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
NBK45I On 15/02/2023 Spot Bond				101.24587		101.22259				0.00	0	0
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK46I On 15/08/2025 Spot Bond				100.72113		100.69704				0.00	0	0
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK47I On 15/02/2028 Spot Bond				101.34429		101.31961				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>
NBK7B On 19/04/2020 Spot Bond				101.43018		101.40516				0.00	0	0
<b>Total NBK7B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK7B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				99.86188		99.83865				0.00	0	0
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			10.95000	98.65344	10.97000	98.54429				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				99.86269		99.83959				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			10.98500	97.82560	11.00500	97.71711				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				99.86188		99.83865				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				99.86048		99.83703				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				99.85886		99.83515				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				99.80763		99.78440				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>
NCLN9 On 08/10/2018 Spot Bond				101.58116		101.55729				0.00	0	0
<b>Total NCLN95 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN95</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>
NED14 On 29/11/2018 Spot Bond				100.61062		100.58598				0.00	0	0
<b>Total NED14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED15 On 08/04/2019 Spot Bond			8.54500	105.59667	8.57000	105.55877				0.00	0	0
<b>Total NED15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED16 On 08/04/2019 Spot Bond				102.35505		102.33141				0.00	0	0
<b>Total NED16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED17 On 14/10/2019 Spot Bond				101.60353		101.57693				0.00	0	0
<b>Total NED17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED18 On 16/01/2020 Spot Bond				101.60304		101.57641				0.00	0	0
<b>Total NED18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED19 On 01/07/2020 Spot Bond				104.66678		104.64184				0.00	1,410,000,000	375,000,000
<b>Total NED19 SPOT</b>										<b>0.00</b>	<b>1,410,000,000</b>	<b>375,000,000</b>
<b>Total For NED19</b>										<b>0.00</b>	<b>1,410,000,000</b>	<b>375,000,000</b>
NED20 On 01/07/2020 Spot Bond			10.43500	103.63457	10.46000	103.56543				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				105.53668		105.50230				0.00	0	0
<b>Total NEDT1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDT1A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NEDT1 On 26/11/2021 Spot Bond				104.30165		104.26763				0.00	0	0
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NET51 On 16/11/2018 Spot Bond				100.65024		100.62776				0.00	0	0
<b>Total NET51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NET51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL01 On 22/09/2021 Spot Bond				107.71598		107.69067				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				105.05295		105.02857				0.00	44,000,000	22,000,000

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 NGL02 SPOT</b>										<b>0.00</b>	<b>44,000,000</b>	<b>22,000,000</b>
<b>Total For NGL02</b>										<b>0.00</b>	<b>44,000,000</b>	<b>22,000,000</b>
NGL03 On 26/05/2022 Spot Bond				100.53363		100.50371				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				103.77915		103.75312				0.00	0	0
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL05 On 26/07/2023 Spot Bond				101.83118		101.31263				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>
NGLT1/On 01/07/2022 Spot Bond				102.56310		102.52842				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>
NHM00 On 25/11/2020 Spot Bond			10.00000	110.63600	10.00000	110.60700				0.00	0	0
<b>Total NHM001/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM001/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 12/05/2021 Spot Bond			13.50000	104.53739	13.50000	104.50029				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 09/06/2019 Spot Bond				100.11669		100.08749				0.00	0	0
<b>Total NHM003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 20/04/2019 Spot Bond				104.43014		104.40000				0.00	0	0
<b>Total NHM004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 18/05/2019 Spot Bond				103.58630		103.55616				0.00	0	0
<b>Total NHM005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NI25 On 31/01/2025 Spot Bond			3.70500	125.36665	3.70500	125.33857				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			4.25500	89.38523	4.27500	89.19990				0.00	0	0
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NI38 On 31/01/2038 Spot Bond			4.47000	99.16702	4.47000	99.14278				0.00	0	241,600,000

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 NI38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>241,600,000</b>
<b>Total For NI38</b>										<b>0.00</b>	<b>0</b>	<b>241,600,000</b>
NILB11 On 31/01/2025 Spot Bond			3.81000	124.59642	3.81000	124.56817				0.00	0	0
<b>Total NILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	0
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB13 On 31/01/2025 Spot Bond			4.20000	121.78186	4.20000	121.75299				0.00	0	0
<b>Total NILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB14 On 31/03/2028 Spot Bond			4.25000	167.88777	4.26000	167.71110				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			4.56000	163.71490	4.57000	163.54181				0.00	0	0
<b>Total NILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB17 On 31/01/2038 Spot Bond			4.62000	97.02203	4.62000	96.99794				0.00	0	0
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NMP20 On 24/07/2020 Spot Bond			8.88500	102.08152	8.91000	102.01511				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>
NN01U On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NN01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN02 On 24/07/2023 Spot Bond				93.18822		93.18822				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>
NQ1A1 On 22/05/2020 Spot Bond			9.51500	102.06523	9.54000	102.00020				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 22/05/2019 Spot Bond				100.53088		100.50759				0.00	0	0
<b>Total NQ1A21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2020 Spot Bond				101.17376		101.15066				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2: On 22/05/2022 Spot Bond				100.56622		100.54150				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				100.56691		100.54216				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>
NQ1B1: On 22/05/2020 Spot Bond			9.71500	102.07487	9.74000	102.00938				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				100.56510		100.54043				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				100.59166		100.56583				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>
NQ1C1: On 22/05/2020 Spot Bond			9.91500	102.08452	9.94000	102.01856				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				100.59172		100.56589				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				100.65354		100.62501				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>
NQF1D: On 22/05/2019 Spot Bond				100.60880		100.58208				0.00	0	0
<b>Total NQF1D8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NRA01: On 30/11/2018 Spot Bond			8.02500	104.35827	8.05000	104.33023				0.00	0	0
<b>Total NRA018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02: On 31/10/2022 Spot Bond			9.81500	112.63661	9.84000	112.51978				0.00	0	0
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02: On 31/05/2023 Spot Bond			4.05000	179.16302	4.05000	179.12116				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total NRA023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NRA023 On 30/11/2028 Spot Bond			11.65500	107.00481	11.67500	106.85117			16,317,000,000,000.00	1,400,000,000	6,340,000,000
<b>Total NRA028 SPOT</b>									<b>16,317,000,000,000.00</b>	<b>1,400,000,000</b>	<b>6,340,000,000</b>
<b>Total For NRA028</b>									<b>16,317,000,000,000.00</b>	<b>1,400,000,000</b>	<b>6,340,000,000</b>
NRA028 On 30/11/2028 Spot Bond			100.00000	15.51520	100.00000	15.48087			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>
NSN96U On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NSN96U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NSN96U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NSN97U 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>
NSN98U On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NSN98U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NSN98U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NSN99U On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NSN99U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NSN99U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC18 On 27/02/2019 Spot Bond				100.58309		100.56014			0.00	0	0
<b>Total NTC18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC19 On 27/07/2020 Spot Bond				102.08761		102.06451			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				101.84190		101.81919			0.00	0	0
<b>Total NTC20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC21 On 24/03/2022 Spot Bond				100.34607		102.52104			0.00	552,000,000	138,000,000
<b>Total NTC21 SPOT</b>									<b>0.00</b>	<b>552,000,000</b>	<b>138,000,000</b>
<b>Total For NTC21</b>									<b>0.00</b>	<b>552,000,000</b>	<b>138,000,000</b>
NTC22 On 15/02/2021 Spot Bond				100.71303		100.68921			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				100.72920		100.70484			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				101.80613		101.78285				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>
OMI01 On 22/11/2022 Spot Bond				100.58163		100.55624				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>
OML02 On 27/11/2019 Spot Bond				101.59017		101.56687				0.00	1,228,000,000	324,000,000
<b>Total OML02 SPOT</b>										<b>0.00</b>	<b>1,228,000,000</b>	<b>324,000,000</b>
<b>Total For OML02</b>										<b>0.00</b>	<b>1,228,000,000</b>	<b>324,000,000</b>
OML03 On 27/11/2019 Spot Bond			10.03500	101.87677	10.06000	101.82207				0.00	0	0
<b>Total OML03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML04 On 19/03/2020 Spot Bond				101.00164		100.97959				0.00	0	0
<b>Total OML04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML05 On 19/03/2020 Spot Bond			10.11500	99.38381	10.14000	99.32295				0.00	0	1,500,000,000
<b>Total OML05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For OML05</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
OML06 On 19/03/2022 Spot Bond			10.87500	98.27793	10.90000	98.17894				0.00	0	1,500,000,000
<b>Total OML06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For OML06</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
OML07 On 19/03/2025 Spot Bond			11.60500	96.94069	11.62500	96.82305				0.00	0	1,000,000,000
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
OML08 On 14/09/2020 Spot Bond				100.94103		100.91874				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			10.97500	99.76233	11.00000	99.65427				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			11.60500	98.80026	11.62500	98.67666				0.00	0	930,000,000
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>930,000,000</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>930,000,000</b>
PBAJ1L On 01/09/2029 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 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>
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBBJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBBJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBGJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBGJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBJC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBJC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBJJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBJJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBKJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBKJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBKS1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBKS1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBKX1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBKX1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBL1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBL1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBLT1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBLT1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBUC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBUC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBUJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBUJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total PBVJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBVJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM12 On 25/11/2020 Spot Bond			10.00000	110.63600	10.00000	110.60700				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				100.04464		100.02234				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>
PMM43 On 28/02/2019 Spot Bond				100.39308		100.36959				0.00	0	0
<b>Total PMM43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM44 On 07/11/2019 Spot Bond				100.89492		100.87124				0.00	0	0
<b>Total PMM44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM45 On 28/11/2018 Spot Bond				100.36808		100.34610				0.00	0	0
<b>Total PMM45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM45</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>
PMM47 On 30/09/2019 Spot Bond				100.23366		100.21016				0.00	0	0
<b>Total PMM47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM48 On 28/02/2020 Spot Bond				100.24090		100.21691				0.00	0	0
<b>Total PMM48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM48</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00: On 31/12/2018 Spot Bond				101.07572		101.04621				0.00	0	0
<b>Total PPC002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00: On 31/10/2019 Spot Bond				99.44798		99.42089				0.00	0	0
<b>Total PPC003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2A On 20/02/2022 Spot Bond				100.56231		100.53976				0.00	0	0
<b>Total PRE2A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2A On 20/02/2022 Spot Bond				100.58921		100.56558				0.00	1,056,000,000	264,000,000



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 PRE2A2 SPOT</b>									<b>0.00</b>	<b>1,056,000,000</b>	<b>264,000,000</b>
<b>Total For PRE2A2</b>									<b>0.00</b>	<b>1,056,000,000</b>	<b>264,000,000</b>
PRE2A On 20/02/2022 Spot Bond				100.61274		100.58815			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				100.65973		100.63325			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				100.66644		100.63969			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				100.67315		100.64613			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			9.20500	109.79251	9.22500	109.64601		852,888,648,638,500.00	3,677,663,079,700	1,882,304,241,300	
<b>Total R186 SPOT</b>								<b>2,888,648,638,500.00</b>	<b>677,663,079,700</b>	<b>382,304,241,300</b>	
<b>Total For R186</b>								<b>2,888,648,638,500.00</b>	<b>677,663,079,700</b>	<b>382,304,241,300</b>	
R197 On 07/12/2023 Spot Bond			2.85000	298.01286	2.85000	297.95280		101,356,861,920,000.00	35,563,811,200	22,524,590,500	
<b>Total R197 SPOT</b>								<b>1,356,861,920,000.00</b>	<b>35,563,811,200</b>	<b>22,524,590,500</b>	
<b>Total For R197</b>								<b>1,356,861,920,000.00</b>	<b>35,563,811,200</b>	<b>22,524,590,500</b>	
R202 On 07/12/2033 Spot Bond			3.10500	232.06909	3.10500	232.02073		487,994,878,260,000.00	157,164,212,000	259,197,251,500	
<b>Total R202 SPOT</b>								<b>1,994,878,260,000.00</b>	<b>157,164,212,000</b>	<b>259,197,251,500</b>	
<b>Total For R202</b>								<b>1,994,878,260,000.00</b>	<b>157,164,212,000</b>	<b>259,197,251,500</b>	
R203 On 28/02/2023 Spot Bond			8.62500	97.10949	8.65000	96.99763		935,303,953,137,500.00	1,267,861,327,900	894,006,934,600	
<b>Total R203 SPOT</b>								<b>15,303,953,137,500.00</b>	<b>267,861,327,900</b>	<b>394,006,934,600</b>	
<b>Total For R203</b>								<b>15,303,953,137,500.00</b>	<b>267,861,327,900</b>	<b>394,006,934,600</b>	
R2030 On 31/01/2030 Spot Bond			9.59000	90.09236	9.61000	89.94305		266,731,756,962,000.00	1,591,942,831,800	741,293,063,000	
<b>Total R2030 SPOT</b>								<b>16,731,756,962,000.00</b>	<b>591,942,831,800</b>	<b>741,293,063,000</b>	
<b>Total For R2030</b>								<b>16,731,756,962,000.00</b>	<b>591,942,831,800</b>	<b>741,293,063,000</b>	
R2032 On 31/03/2032 Spot Bond			9.77500	92.43894	9.79500	92.27861		099,840,754,640,000.00	1,340,137,161,600	802,763,731,900	
<b>Total R2032 SPOT</b>								<b>19,840,754,640,000.00</b>	<b>340,137,161,600</b>	<b>302,763,731,900</b>	
<b>Total For R2032</b>								<b>19,840,754,640,000.00</b>	<b>340,137,161,600</b>	<b>302,763,731,900</b>	
R2035 On 28/02/2035 Spot Bond			9.91500	91.97912	9.93500	91.80417		016,178,511,228,000.00	909,347,303,200	966,585,501,600	
<b>Total R2035 SPOT</b>								<b>16,178,511,228,000.00</b>	<b>909,347,303,200</b>	<b>966,585,501,600</b>	
<b>Total For R2035</b>								<b>16,178,511,228,000.00</b>	<b>909,347,303,200</b>	<b>966,585,501,600</b>	
R2037 On 31/01/2037 Spot Bond			9.98000	88.66716	10.00000	88.49300		373,432,611,924,000.00	839,021,303,800	745,543,460,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R2037 SPOT</b>									<b>73,432,611,924,000.00</b>	<b>839,021,303,800</b>	<b>745,543,460,500</b>
<b>Total For R2037</b>									<b>73,432,611,924,000.00</b>	<b>839,021,303,800</b>	<b>745,543,460,500</b>
R204 On 21/12/2018 Spot Bond			6.84500	102.12314	6.87000	102.09755			70,503,500,000,000.00	10,300,000,000	8,904,187,800
<b>Total R204 SPOT</b>									<b>70,503,500,000,000.00</b>	<b>10,300,000,000</b>	<b>8,904,187,800</b>
<b>Total For R204</b>									<b>70,503,500,000,000.00</b>	<b>10,300,000,000</b>	<b>8,904,187,800</b>
R2040 On 31/01/2040 Spot Bond			10.05500	91.87635	10.07500	91.69062			881,778,190,415,000.00	783,866,553,000	572,085,800,000
<b>Total R2040 SPOT</b>									<b>881,778,190,415,000.00</b>	<b>783,866,553,000</b>	<b>572,085,800,000</b>
<b>Total For R2040</b>									<b>881,778,190,415,000.00</b>	<b>783,866,553,000</b>	<b>572,085,800,000</b>
R2044 On 31/01/2044 Spot Bond			10.09500	88.82113	10.11500	88.63466			802,783,992,240,000.00	971,053,392,000	973,427,651,900
<b>Total R2044 SPOT</b>									<b>802,783,992,240,000.00</b>	<b>971,053,392,000</b>	<b>973,427,651,900</b>
<b>Total For R2044</b>									<b>802,783,992,240,000.00</b>	<b>971,053,392,000</b>	<b>973,427,651,900</b>
R2048 On 28/02/2048 Spot Bond			10.08500	87.82262	10.10000	87.67388			267,524,262,181,500.00	2,604,613,213,900	2,172,580,400,000
<b>Total R2048 SPOT</b>									<b>267,524,262,181,500.00</b>	<b>2,604,613,213,900</b>	<b>2,172,580,400,000</b>
<b>Total For R2048</b>									<b>267,524,262,181,500.00</b>	<b>2,604,613,213,900</b>	<b>2,172,580,400,000</b>
R207 On 15/01/2020 Spot Bond			7.83500	100.45868	7.86000	100.40666			757,846,411,575,000.00	607,255,445,000	191,351,327,700
<b>Total R207 SPOT</b>									<b>757,846,411,575,000.00</b>	<b>607,255,445,000</b>	<b>191,351,327,700</b>
<b>Total For R207</b>									<b>757,846,411,575,000.00</b>	<b>607,255,445,000</b>	<b>191,351,327,700</b>
R208 On 31/03/2021 Spot Bond			8.11500	99.99321	8.14000	99.91608			211,885,727,274,000.00	1,504,853,447,600	663,155,245,600
<b>Total R208 SPOT</b>									<b>211,885,727,274,000.00</b>	<b>1,504,853,447,600</b>	<b>663,155,245,600</b>
<b>Total For R208</b>									<b>211,885,727,274,000.00</b>	<b>1,504,853,447,600</b>	<b>663,155,245,600</b>
R209 On 31/03/2036 Spot Bond			9.88000	72.87161	9.90000	72.72547			419,701,723,568,000.00	2,977,702,603,600	1,504,175,806,800
<b>Total R209 SPOT</b>									<b>419,701,723,568,000.00</b>	<b>2,977,702,603,600</b>	<b>1,504,175,806,800</b>
<b>Total For R209</b>									<b>419,701,723,568,000.00</b>	<b>2,977,702,603,600</b>	<b>1,504,175,806,800</b>
R210 On 31/03/2028 Spot Bond			3.00000	186.00980	3.01000	185.81790			15,443,198,400,000.00	5,147,732,800	34,293,844,700
<b>Total R210 SPOT</b>									<b>15,443,198,400,000.00</b>	<b>5,147,732,800</b>	<b>34,293,844,700</b>
<b>Total For R210</b>									<b>15,443,198,400,000.00</b>	<b>5,147,732,800</b>	<b>34,293,844,700</b>
R212 On 31/01/2022 Spot Bond			2.74000	153.83656	2.74000	153.80609			157,805,494,862,000.00	57,593,246,300	71,699,283,500
<b>Total R212 SPOT</b>									<b>157,805,494,862,000.00</b>	<b>57,593,246,300</b>	<b>71,699,283,500</b>
<b>Total For R212</b>									<b>157,805,494,862,000.00</b>	<b>57,593,246,300</b>	<b>71,699,283,500</b>
R213 On 28/02/2031 Spot Bond			9.68000	81.10346	9.70000	80.95873			334,366,655,408,000.00	654,376,720,600	402,339,141,000
<b>Total R213 SPOT</b>									<b>334,366,655,408,000.00</b>	<b>654,376,720,600</b>	<b>402,339,141,000</b>
<b>Total For R213</b>									<b>334,366,655,408,000.00</b>	<b>654,376,720,600</b>	<b>402,339,141,000</b>
R214 On 28/02/2041 Spot Bond			10.05000	68.82661	10.07000	68.67698			761,404,749,600,000.00	672,776,592,000	911,168,500,800
<b>Total R214 SPOT</b>									<b>761,404,749,600,000.00</b>	<b>672,776,592,000</b>	<b>911,168,500,800</b>
<b>Total For R214</b>									<b>761,404,749,600,000.00</b>	<b>672,776,592,000</b>	<b>911,168,500,800</b>
RCG01 On 24/10/2019 Spot Bond				101.86475		101.84253			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total RCG01B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCG01B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF04I On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total RDF14U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF14U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF15U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF15U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF16U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF16U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 27/11/2019 Spot Bond				101.12657		101.10281				0.00	1,008,000,000	252,000,000
<b>Total RDFB05 SPOT</b>										<b>0.00</b>	<b>1,008,000,000</b>	<b>252,000,000</b>
<b>Total For RDFB05</b>										<b>0.00</b>	<b>1,008,000,000</b>	<b>252,000,000</b>
RDFB0 On 22/03/2019 Spot Bond				100.22361		100.20261				0.00	0	0
<b>Total RDFB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDFB06/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB06/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 30/09/2019 Spot Bond				101.94413		101.92123				0.00	0	0
<b>Total RDFB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 30/09/2021 Spot Bond				102.45401		102.43046				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				100.26782		100.24290				0.00	0	0
<b>Total RDFB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 27/03/2020 Spot Bond				102.21252		102.19019				0.00	20,000,000	20,000,000
<b>Total RDFB10 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>20,000,000</b>
<b>Total For RDFB10</b>										<b>0.00</b>	<b>20,000,000</b>	<b>20,000,000</b>
RDFB1 On 27/03/2022 Spot Bond				101.89497		101.87142				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				100.43092		100.40664				0.00	0	0
<b>Total RDFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 12/03/2021 Spot Bond				100.04226		100.02117				0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total RDFB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For RDFB13</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
RDFB1 On 12/03/2023 Spot Bond				100.04325		100.02162				0.00	920,000,000	230,000,000
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>920,000,000</b>	<b>230,000,000</b>
<b>Total For RDFB14</b>										<b>0.00</b>	<b>920,000,000</b>	<b>230,000,000</b>
RDFC4 On 05/10/2018 Spot Bond				101.55375		101.53182				0.00	0	0
<b>Total RDFC41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC4 On 23/09/2018 Spot Bond				99.76773		99.74667				0.00	0	0
<b>Total RDFC42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC4 On 04/06/2019 Spot Bond				100.21871		100.19620				0.00	0	0
<b>Total RDFC43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC4 On 28/01/2019 Spot Bond				101.01239		100.99122				0.00	0	0
<b>Total RDFC44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REB12 On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total REB12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REB12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REB13 On 07/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total REB13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REB13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REBC0 On 21/05/2019 Spot Bond				100.56915		100.54537				0.00	0	0
<b>Total REBC09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REBC09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED20 On 05/04/2019 Spot Bond				102.36223		102.32870				0.00	0	0
<b>Total RED202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED20 On 05/04/2019 Spot Bond				102.85450		102.81385				0.00	0	0
<b>Total RED203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED20 On 05/01/2020 Spot Bond				102.33255		102.29943				0.00	0	0
<b>Total RED204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED20 On 05/07/2020 Spot Bond				102.62216		102.58486				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				99.91122		99.88150				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>
RED40 On 26/11/2019 Spot Bond				100.61800		100.58336				0.00	0	0
<b>Total RED401 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED401</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED50 On 05/12/2022 Spot Bond				100.29349		100.26010				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				100.09548		100.07159				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				100.11906		100.08926				0.00	0	0
<b>Total RED602 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED602</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED70 On 17/08/2021 Spot Bond				100.85095		100.82040				0.00	0	0
<b>Total RED701 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED701</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED80 On 06/04/2021 Spot Bond				102.22494		102.19028				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				101.23732		101.20580				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>
RES02 On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES03 On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>
RES30 On 07/03/2021 Spot Bond				99.72853		99.70337				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total RES30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES34 On 25/08/2019 Spot Bond				100.42047		100.39580				0.00	0	0
<b>Total RES34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES35 On 25/08/2021 Spot Bond				100.24102		100.21591				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>
RES36 On 21/10/2019 Spot Bond				101.23593		101.21179				0.00	0	0
<b>Total RES36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES38 On 01/08/2020 Spot Bond				100.89296		100.86846				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				101.50286		101.47914				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				100.35813		100.33379				0.00	0	0
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES42U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES42U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES43I On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES43U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES43U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES44U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES44U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RMBI0€ 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			9.51500	104.98538	9.54000	104.90183				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			10.30500	99.30767	10.33000	99.18307				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RW28 On 10/12/2028 Spot Bond			11.39000	95.83327	11.41000	95.69090				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	110.63600	10.00000	110.60700				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>
SBK17 On 30/07/2019 Spot Bond				101.66278		101.63896				0.00	0	0
<b>Total SBK17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK18 On 24/10/2020 Spot Bond				102.37968		102.35533				0.00	1,960,000,000	490,000,000
<b>Total SBK18 SPOT</b>										<b>0.00</b>	<b>1,960,000,000</b>	<b>490,000,000</b>
<b>Total For SBK18</b>										<b>0.00</b>	<b>1,960,000,000</b>	<b>490,000,000</b>
SBK19 On 24/10/2019 Spot Bond				101.31219		101.28696				0.00	0	0
<b>Total SBK19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK20 On 02/12/2019 Spot Bond				102.25407		102.22885				0.00	1,252,000,000	313,000,000
<b>Total SBK20 SPOT</b>										<b>0.00</b>	<b>1,252,000,000</b>	<b>313,000,000</b>
<b>Total For SBK20</b>										<b>0.00</b>	<b>1,252,000,000</b>	<b>313,000,000</b>
SBK21 On 28/01/2020 Spot Bond				103.15146		103.12668				0.00	0	0
<b>Total SBK21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK22 On 28/05/2020 Spot Bond				103.14495		103.11971				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			11.02500	104.97813	11.05000	104.87231				0.00	0	2,060,000,000
<b>Total SBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,060,000,000</b>
<b>Total For SBK23</b>										<b>0.00</b>	<b>0</b>	<b>2,060,000,000</b>
SBK24 On 19/10/2020 Spot Bond				104.46403		104.43882				0.00	16,000,000	16,000,000
<b>Total SBK24 SPOT</b>										<b>0.00</b>	<b>16,000,000</b>	<b>16,000,000</b>
<b>Total For SBK24</b>										<b>0.00</b>	<b>16,000,000</b>	<b>16,000,000</b>
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SBK24/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK24/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK25 On 25/04/2021 Spot Bond				106.47241		106.44716				0.00	0	0



Contract Details	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			10.71500	108.14338	10.74000	108.05556				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				101.04466		101.02139				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>
SBS16 On 22/09/2018 Spot Bond				99.78697		99.76719				0.00	0	0
<b>Total SBS16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS18 On 23/06/2021 Spot Bond				101.11786		101.09623				0.00	0	0
<b>Total SBS18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS19 On 23/06/2021 Spot Bond			8.97500	105.18231	9.00000	105.09568				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			10.20000	102.51897	10.22000	102.38714				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				103.62308		103.59817				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>
SBS24 On 24/05/2019 Spot Bond				100.96541		100.94305				0.00	0	0
<b>Total SBS24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS25 On 24/05/2019 Spot Bond			8.09000	103.21834	8.11500	103.17938				0.00	0	0
<b>Total SBS25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS27 On 20/02/2024 Spot Bond			9.62500	102.77242	9.65000	102.64092				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>
SBS29 On 12/06/2019 Spot Bond			8.13500	102.60276	8.16000	102.56254				0.00	0	0
<b>Total SBS29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS3 On 25/05/2026 Spot Bond			10.34000	91.30150	10.35000	91.22812				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
SBS30 On 12/06/2019 Spot Bond				100.18319		100.15996				0.00	0	0
<b>Total SBS30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS31 On 12/06/2027 Spot Bond			10.41500	98.92289	10.42500	98.84029				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>
SBS33 On 19/09/2019 Spot Bond				99.89453		99.87323				0.00	0	0
<b>Total SBS33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS34 On 19/09/2024 Spot Bond			10.05500	100.06564	10.07500	99.95024				0.00	0	11,287,500,000
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>11,287,500,000</b>
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	<b>11,287,500,000</b>
SBS36 On 29/01/2020 Spot Bond				101.42362		101.40120				0.00	0	0
<b>Total SBS36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS37 On 29/01/2020 Spot Bond			8.72500	100.05181	8.75000	99.99702				0.00	0	0
<b>Total SBS37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS38 On 29/01/2025 Spot Bond			10.08000	96.56665	10.10000	96.45115				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>
SBS39 On 29/01/2030 Spot Bond			10.86000	93.80746	10.87000	93.71948				0.00	0	300,000,000
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
SBS4 On 16/11/2021 Spot Bond			9.33000	100.84076	9.35500	100.74924				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				101.58067		101.55791				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			9.53500	104.86390	9.56000	104.75228				0.00	0	0
<b>Total SBS41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS42 On 12/11/2025 Spot Bond			10.11500	106.21516	10.12500	106.13571				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS43 On 12/11/2027 Spot Bond			10.41500	105.99968	10.42500	105.91137				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>
SBS44 On 15/02/2019 Spot Bond				101.03469		101.01340				0.00	0	600,000,000
<b>Total SBS44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For SBS44</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
SBS45 On 15/02/2021 Spot Bond				101.80374		101.78082				0.00	0	0
<b>Total SBS45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS46 On 15/02/2023 Spot Bond			9.55000	104.74233	9.57500	104.62516				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				102.28351		102.25965				0.00	0	0
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS48 On 31/01/2020 Spot Bond				101.40245		101.38028				0.00	0	0
<b>Total SBS48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS48</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS49 On 31/01/2022 Spot Bond				100.97305		100.94939				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			9.78500	100.20529	9.81000	100.10916				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			10.24500	99.26590	10.26500	99.15876				0.00	0	0
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS52 On 29/01/2030 Spot Bond				102.47630		102.45156				0.00	800,000,000	400,000,000
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For SBS52</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
SBS53 On 03/05/2027 Spot Bond				102.15233		102.12773				0.00	0	1,000,000,000
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
SBS54 On 12/06/2020 Spot Bond				100.58837		100.56837				0.00	4,000,000,000	2,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SBS54 SPOT</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For SBS54</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
SBS55 On 12/06/2022 Spot Bond				100.95571		100.93458				0.00	3,904,000,000	976,000,000
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>3,904,000,000</b>	<b>976,000,000</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>3,904,000,000</b>	<b>976,000,000</b>
SBS56 On 12/06/2022 Spot Bond			9.42500	100.80333	9.45000	100.70126				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				101.05397		101.03238				0.00	0	100,000,000
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
SBS58 On 12/06/2027 Spot Bond				101.49346		101.47117				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				101.49842		101.47571				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				101.36226		101.33889				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>
SBSI11 On 07/12/2023 Spot Bond			3.86000	284.73100	3.86000	284.66589				0.00	0	0
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI14 On 07/12/2033 Spot Bond			4.40500	199.65754	4.40500	199.60899				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				104.92667		104.89365				0.00	0	0
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBT102 On 30/09/2022 Spot Bond				104.01928		103.98609				0.00	520,000,000	130,000,000
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>520,000,000</b>	<b>130,000,000</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>520,000,000</b>	<b>130,000,000</b>
SBT201 On 13/02/2023 Spot Bond				102.25820		102.23073				0.00	0	20,000,000
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
SGI004 On 20/01/2021 Spot Bond				102.25568		102.22086				0.00	200,000,000	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 SGI004 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
<b>Total For SGI004</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
SGI005 On 10/07/2021 Spot Bond				102.25582		102.22100				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				102.04507		102.01368				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				82.63494		82.63494				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>
SHS11L On 25/11/2020 Spot Bond			10.00000	110.63600	10.00000	110.60700				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				102.23652		102.21222				0.00	1,506,000,000	393,000,000
<b>Total SLI4 SPOT</b>										<b>0.00</b>	<b>1,506,000,000</b>	<b>393,000,000</b>
<b>Total For SLI4</b>										<b>0.00</b>	<b>1,506,000,000</b>	<b>393,000,000</b>
SLRA1 On 15/08/2019 Spot Bond				100.72783		100.70352				0.00	1,080,000,000	270,000,000
<b>Total SLRA1 SPOT</b>										<b>0.00</b>	<b>1,080,000,000</b>	<b>270,000,000</b>
<b>Total For SLRA1</b>										<b>0.00</b>	<b>1,080,000,000</b>	<b>270,000,000</b>
SLRA2 On 15/08/2021 Spot Bond				100.74783		100.72284				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				100.70896		100.68528				0.00	0	0
<b>Total SLRA3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA4 On 15/11/2022 Spot Bond				100.72925		100.70489				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>
SLRB1 On 15/08/2019 Spot Bond				100.76021		100.73481				0.00	0	0
<b>Total SLRB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB2 On 15/08/2021 Spot Bond				100.76802		100.74236				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				100.76956		100.74384				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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				100.77370		100.74785				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>
SLRC1 On 15/08/2019 Spot Bond				100.82571		100.79812				0.00	0	0
<b>Total SLRC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC2 On 15/08/2021 Spot Bond				100.84228		100.81411				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				100.80426		100.77737				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				100.82214		100.79466				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>
SNT02 On 12/04/2021 Spot Bond				101.65716		101.63143				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			11.02500	107.58633	11.05000	107.46529				0.00	0	1,550,000,000
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,550,000,000</b>
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	<b>1,550,000,000</b>
SNT04 On 27/06/2022 Spot Bond				103.54917		103.52561				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>
SPDA10 On 21/08/2021 Spot Bond				101.20028		101.17624				0.00	0	0
<b>Total SPDA10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA11 On 21/08/2020 Spot Bond				100.74526		100.72171				0.00	0	114,000,000
<b>Total SPDA11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>114,000,000</b>
<b>Total For SPDA11</b>										<b>0.00</b>	<b>0</b>	<b>114,000,000</b>
SPDA12 On 21/08/2022 Spot Bond				100.57989		100.55565				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>
SPDA6 On 21/08/2019 Spot Bond				101.01150		100.98911				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SPDA6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA7 On 21/08/2019 Spot Bond				101.00173		100.97893				0.00	1,360,000,000	340,000,000
<b>Total SPDA7 SPOT</b>										<b>0.00</b>	<b>1,360,000,000</b>	<b>340,000,000</b>
<b>Total For SPDA7</b>										<b>0.00</b>	<b>1,360,000,000</b>	<b>340,000,000</b>
SPDA8 On 21/08/2021 Spot Bond				100.57200		100.54795				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>
SPDA9 On 21/08/2019 Spot Bond				101.04949		101.02668				0.00	1,280,000,000	320,000,000
<b>Total SPDA9 SPOT</b>										<b>0.00</b>	<b>1,280,000,000</b>	<b>320,000,000</b>
<b>Total For SPDA9</b>										<b>0.00</b>	<b>1,280,000,000</b>	<b>320,000,000</b>
SPG00: On 09/09/2019 Spot Bond				100.10215		100.01897				0.00	0	0
<b>Total SPG002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00: On 31/10/2019 Spot Bond				101.14355		101.11806				0.00	0	0
<b>Total SPG003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG003</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>
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS040U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS040U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS041L On 29/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS041U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS041U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS042L On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS042U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS042U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS043L On 04/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS043U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS043U</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>
SS045L On 09/01/2023 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 SS045U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS045U</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>
SS047L On 15/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total SS047U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS047U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total SS048U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS048U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA06 On 16/04/2020 Spot Bond			9.29500	101.52752	9.32000	101.46655			0.00	0	0
<b>Total SSA06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 31/03/2021 Spot Bond			9.68500	96.59354	9.71000	96.51561			0.00	0	0
<b>Total SSN004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 31/03/2021 Spot Bond			9.68500	96.59354	9.71000	96.51561		1,549,600,000,000.00	160,000,000	160,000,000	
<b>Total SSN005 SPOT</b>								<b>1,549,600,000,000.00</b>	<b>160,000,000</b>	<b>160,000,000</b>	
<b>Total For SSN005</b>								<b>1,549,600,000,000.00</b>	<b>160,000,000</b>	<b>160,000,000</b>	
SSN01 On 31/01/2025 Spot Bond			4.36500	120.61272	4.36500	120.58359			0.00	0	0
<b>Total SSN011 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN011</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01 On 21/12/2026 Spot Bond			10.70500	101.29809	10.72500	101.16208			0.00	0	0
<b>Total SSN017 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN017</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02 On 28/02/2031 Spot Bond			11.55000	70.59146	11.57000	70.46771			0.00	0	0
<b>Total SSN021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN021</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02 On 21/01/2019 Spot Bond				101.27160		101.24767			0.00	0	0
<b>Total SSN024 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN024</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02 On 16/01/2019 Spot Bond				101.37479		101.35203			0.00	0	0
<b>Total SSN026 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN026</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02 On 25/09/2019 Spot Bond				101.99321		101.96910			0.00	2,092,000,000	523,000,000



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 SSN027 SPOT</b>										<b>0.00</b>	<b>2,092,000,000</b>	<b>523,000,000</b>
<b>Total For SSN027</b>										<b>0.00</b>	<b>2,092,000,000</b>	<b>523,000,000</b>
SSN027 On 07/12/2023 Spot Bond				100.19416		100.16543				0.00	0	1,500,000,000
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
SSN029 On 17/03/2020 Spot Bond				99.92587		99.90119				0.00	1,720,000,000	430,000,000
<b>Total SSN033 SPOT</b>										<b>0.00</b>	<b>1,720,000,000</b>	<b>430,000,000</b>
<b>Total For SSN033</b>										<b>0.00</b>	<b>1,720,000,000</b>	<b>430,000,000</b>
SSN033 On 02/06/2020 Spot Bond				100.27230		100.24698				0.00	1,520,000,000	380,000,000
<b>Total SSN034 SPOT</b>										<b>0.00</b>	<b>1,520,000,000</b>	<b>380,000,000</b>
<b>Total For SSN034</b>										<b>0.00</b>	<b>1,520,000,000</b>	<b>380,000,000</b>
SSN034 On 17/11/2020 Spot Bond				100.70030		100.67518				0.00	1,800,000,000	450,000,000
<b>Total SSN035 SPOT</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>450,000,000</b>
<b>Total For SSN035</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>450,000,000</b>
SSN035 On 01/06/2021 Spot Bond				100.28808		100.26134				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>
SSN037 On 26/01/2021 Spot Bond			9.55000	101.27560	9.55000	101.24992				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>
SSN038 On 13/10/2023 Spot Bond				101.51999		101.49599				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>
SSN040 On 13/10/2023 Spot Bond			10.02500	103.20701	10.05000	103.08232				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			4.19000	103.32750	4.19000	103.30303				0.00	0	0
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN043 On 09/02/2027 Spot Bond				99.20664		99.18137				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>
SSN044 On 30/04/2027 Spot Bond				101.13835		101.11243				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>
SSN046 On 05/04/2027 Spot Bond				101.60600		101.58147				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
SSN047 On 30/09/2027 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total SSN049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN049</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN049 On 08/12/2023 Spot Bond			3.88000	284.47522	3.88000	284.41003				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>
SSN050 On 26/09/2018 Spot Bond				107.63737		107.61574				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>
SSN051 On 26/10/2020 Spot Bond				101.12827		101.10575				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>
SSN052 On 26/10/2020 Spot Bond			8.16700	103.62421	8.19200	103.55366				0.00	0	0
<b>Total SSN053 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN053</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN053 On 26/10/2022 Spot Bond				101.20960		101.18544				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>
SSN054 On 03/11/2022 Spot Bond				101.00915		100.98495				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>
SSN055 On 19/12/2022 Spot Bond				100.00000		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>
SSN057 On 19/01/2023 Spot Bond				101.31566		101.29268				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>
SSN058 On 05/10/2022 Spot Bond			8.40000	103.70921	8.40000	103.68590				0.00	0	0
<b>Total SSN059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN059</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN059 On 05/10/2022 Spot Bond				101.55950		101.53748				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>
SSN060 On 31/03/2028 Spot Bond			4.22000	168.29810	4.23000	168.12108				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
SSN061: On 31/01/2025 Spot Bond			4.02000	123.07190	4.02000	123.04329				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>
SSN062: On 31/01/2038 Spot Bond			4.53000	98.30220	4.53000	98.27798				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>
SSN063: On 31/03/2029 Spot Bond			4.30500	88.97600	4.32500	88.79155				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>
SSN064: On 31/03/2028 Spot Bond			4.18000	168.84700	4.19000	168.66952				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>
SSN065: On 14/05/2028 Spot Bond				100.00000		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>
SSN066: On 28/05/2023 Spot Bond				100.41954		100.39448				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>
SSN068: On 28/05/2023 Spot Bond				100.41452		100.38976				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>
SSN069: On 28/02/2022 Spot Bond				100.40212		100.37808				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>
SSN070: On 28/05/2028 Spot Bond			9.65000	100.44147	9.65000	100.41544				0.00	0	0
<b>Total SSN071 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN071</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN071: On 04/06/2019 Spot Bond				100.00000		100.00000				0.00	0	0
<b>Total SSN072 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN072</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN072: On 15/06/2023 Spot Bond				99.93191		99.90903				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>
SSN073: On 15/06/2023 Spot Bond				99.93302		99.91052				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>
SSN074 On 15/06/2028 Spot Bond				100.00000		100.00000			0.00	0	0
<b>Total SSN075 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN075</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN075 On 15/06/2023 Spot Bond				100.00000		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				99.88614		99.86318			0.00	400,000,000	100,000,000
<b>Total SSN077 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For SSN077</b>									<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
SSN077 On 13/07/2023 Spot Bond				101.54232		101.51797			0.00	1,080,000,000	270,000,000
<b>Total SSN078 SPOT</b>									<b>0.00</b>	<b>1,080,000,000</b>	<b>270,000,000</b>
<b>Total For SSN078</b>									<b>0.00</b>	<b>1,080,000,000</b>	<b>270,000,000</b>
SSN078 On 31/07/2021 Spot Bond				101.06422		101.04242			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				100.62475		100.60293			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				100.45126		100.42584			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			100.00000	100.00000	100.00000	100.00000		121,700,000,000,000.00	11,217,000,000	6,000,000,000	
<b>Total SSN082 SPOT</b>								<b>1,700,000,000,000.00</b>	<b>11,217,000,000</b>	<b>6,000,000,000</b>	
<b>Total For SSN082</b>								<b>1,700,000,000,000.00</b>	<b>11,217,000,000</b>	<b>6,000,000,000</b>	
SZ25 On 30/09/2025 Spot Bond			10.17500	98.28958	10.19500	98.16781		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>	
T12A11 On 21/08/2019 Spot Bond				100.85189		100.82818			0.00	0	0
<b>Total T12A11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T12A11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
T12A12 On 21/08/2019 Spot Bond			9.48500	100.17906	9.51000	100.13194			0.00	0	0
<b>Total T12A12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T12A12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
T13A11 On 21/08/2020 Spot Bond				100.57963		100.55526			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			9.38500	102.47720	9.41000	102.40775				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				100.57837		100.55405				0.00	0	0
<b>Total T13A15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A16 On 21/08/2020 Spot Bond			9.48500	102.08662	9.51000	102.01716				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				100.39014		100.36513				0.00	0	0
<b>Total T13A19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A20 On 21/08/2020 Spot Bond			9.43500	101.15067	9.46000	101.08182				0.00	0	0
<b>Total T13A20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A21 On 21/08/2020 Spot Bond				100.54896		100.52602				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>
T14A10 On 21/11/2019 Spot Bond				100.57227		100.54835				0.00	0	0
<b>Total T14A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T14A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T14A11 On 21/11/2021 Spot Bond				100.58500		100.56054				0.00	0	0
<b>Total T14A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T14A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T14A12 On 21/11/2021 Spot Bond			8.55000	104.50435	8.55000	104.48058				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>
T15OM On 21/11/2018 Spot Bond				100.52374		100.50185				0.00	0	0
<b>Total T15OM1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T15OM1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T15OM On 21/05/2019 Spot Bond				100.51990		100.49818				0.00	0	0
<b>Total T15OM2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T15OM2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS12 On 20/03/2019 Spot Bond				99.87653		99.85570				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TFS123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS13€ On 06/07/2020 Spot Bond				101.63219		101.60858				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>
TFS13€ On 27/05/2019 Spot Bond				100.77495		100.75254				0.00	0	0
<b>Total TFS139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS141On 28/10/2019 Spot Bond				101.36475		101.34250				0.00	0	0
<b>Total TFS141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS142On 28/10/2021 Spot Bond				101.09471		101.07091				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>
TFS144On 20/03/2020 Spot Bond				100.35365		100.33328				0.00	0	3,000,000,000
<b>Total TFS144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
<b>Total For TFS144</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
TFS14€ On 20/03/2022 Spot Bond				99.86988		99.84798				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				101.70551		101.68387				0.00	0	3,500,000,000
<b>Total TFS147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,500,000,000</b>
<b>Total For TFS147</b>										<b>0.00</b>	<b>0</b>	<b>3,500,000,000</b>
TFS14€ On 12/10/2022 Spot Bond				101.52794		101.50537				0.00	0	0
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS14€ On 31/10/2021 Spot Bond				101.01543		100.99282				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>
TFS15C On 16/11/2018 Spot Bond				100.63457		100.61264				0.00	0	0
<b>Total TFS150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS151On 30/11/2020 Spot Bond				100.33597		100.31312				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>
TFS152On 25/04/2019 Spot Bond				101.15465		101.13351				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TFS152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS153 On 06/07/2021 Spot Bond				101.49117		101.46884				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				101.57495		101.55216				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				100.24260		100.21997				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				100.24756		100.22449				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>
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A2 On 21/08/2019 Spot Bond				100.57233		100.54841				0.00	0	0
<b>Total TH12A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A3 On 21/08/2019 Spot Bond			9.43500	100.35421	9.46000	100.30715				0.00	0	0
<b>Total TH12A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A5 On 21/08/2019 Spot Bond				100.58527		100.56081				0.00	472,016,228	118,004,057
<b>Total TH12A5 SPOT</b>										<b>0.00</b>	<b>472,016,228</b>	<b>118,004,057</b>
<b>Total For TH12A5</b>										<b>0.00</b>	<b>472,016,228</b>	<b>118,004,057</b>
TH12A6 On 21/08/2019 Spot Bond			9.34500	99.84103	9.37000	99.79440				0.00	0	0
<b>Total TH12A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A8 On 21/08/2019 Spot Bond				100.58527		100.56081				0.00	0	0
<b>Total TH12A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A9 On 21/08/2019 Spot Bond			9.45500	99.52922	9.48000	99.48245				0.00	0	0
<b>Total TH12A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B On 21/08/2019 Spot Bond				100.61436		100.58868				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TH12B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B1: On 21/08/2019 Spot Bond				100.61436		100.58868				0.00	0	0
<b>Total TH12B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B2: On 21/08/2019 Spot Bond				100.61436		100.58868				0.00	0	0
<b>Total TH12B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B3: On 21/08/2019 Spot Bond				100.61436		100.58868				0.00	0	0
<b>Total TH12B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C1: On 21/08/2019 Spot Bond				101.37405		101.34818				0.00	0	0
<b>Total TH12C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C2: On 21/08/2019 Spot Bond				101.37405		101.34818				0.00	0	0
<b>Total TH12C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C3: On 21/08/2019 Spot Bond				100.66603		100.63818				0.00	0	0
<b>Total TH12C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C4: On 21/08/2019 Spot Bond				100.66538		100.63756				0.00	0	0
<b>Total TH12C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D1: On 21/08/2019 Spot Bond				100.87515		100.83853				0.00	0	0
<b>Total TH12D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D2: On 21/08/2019 Spot Bond				100.86650		100.82985				0.00	0	0
<b>Total TH12D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D3: On 21/08/2019 Spot Bond				100.92707		100.89059				0.00	0	0
<b>Total TH12D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D4: On 21/08/2019 Spot Bond				100.87130		100.83484				0.00	0	0
<b>Total TH12D4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A: On 21/08/2020 Spot Bond				100.84899		100.82489				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TH13A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A3 On 21/08/2020 Spot Bond			9.58500	100.13745	9.61000	100.06883				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>
TH13A4 On 21/08/2020 Spot Bond				101.66587		101.64274				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>
TH13A7 On 21/08/2020 Spot Bond			9.47500	100.88374	9.50000	100.81494				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>
TH13A8 On 21/08/2020 Spot Bond				100.61424		100.58856				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>
TH13B1 On 21/08/2020 Spot Bond				100.61489		100.58918				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>
TH13B2 On 21/08/2020 Spot Bond				100.61331		100.58753				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>
TH13B3 On 21/08/2020 Spot Bond				100.60061		100.57536				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>
TH13B4 On 21/08/2020 Spot Bond				100.61230		100.58670				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>
TH13B5 On 21/08/2020 Spot Bond				100.65941		100.63183				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>
TH13C1 On 21/08/2020 Spot Bond				100.66457		100.63678				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>
TH13C2 On 21/08/2020 Spot Bond				100.64503		100.61791				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>
TH13C3 On 21/08/2020 Spot Bond				100.65770		100.63004				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
TH13C4 On 21/08/2020 Spot Bond				100.69486		100.66579				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>
TH13C5 On 21/08/2020 Spot Bond				100.87155		100.83506				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>
TH13D1 On 21/08/2020 Spot Bond				100.87155		100.83506				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>
TH13D2 On 21/08/2020 Spot Bond				100.86541		100.82897				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>
TH13D3 On 21/08/2020 Spot Bond				100.85602		100.81997				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>
TH13D4 On 21/08/2020 Spot Bond				100.88436		100.84733				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>
TH13D5 On 21/11/2019 Spot Bond				101.07870		101.05576				0.00	0	0
<b>Total TH14A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A2 On 21/11/2021 Spot Bond				100.59403		100.56919				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>
TH14A3 On 21/11/2021 Spot Bond			9.65500	104.34550	9.68000	104.25100				0.00	0	0
<b>Total TH14A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A4 On 21/11/2019 Spot Bond				101.01956		100.99663				0.00	0	0
<b>Total TH14A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A6 On 21/11/2021 Spot Bond				101.99082		101.96728				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>
TH14A7 On 21/11/2021 Spot Bond			9.46500	102.61209	9.49000	102.51896				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total TH14A8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14B On 21/11/2021 Spot Bond				100.63335		100.60686			0.00	0	0
<b>Total TH14B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14B On 21/11/2021 Spot Bond				101.15767		101.13241			0.00	0	0
<b>Total TH14B2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14B2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14B On 21/11/2021 Spot Bond				100.60628		100.58093			0.00	0	0
<b>Total TH14B3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14B3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C On 21/11/2021 Spot Bond				100.66555		100.63770			0.00	0	0
<b>Total TH14C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C On 21/11/2021 Spot Bond				100.65267		100.62537			0.00	0	0
<b>Total TH14C2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14C2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C On 21/11/2021 Spot Bond				100.64495		100.61796			0.00	0	0
<b>Total TH14C3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14C3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14D On 21/11/2021 Spot Bond				100.85806		100.82211			0.00	0	0
<b>Total TH14D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14D On 21/11/2021 Spot Bond				100.84462		100.80923			0.00	0	0
<b>Total TH14D2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14D2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14D On 21/11/2021 Spot Bond				102.12235		102.08868			0.00	0	0
<b>Total TH14D3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14D3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A On 21/11/2020 Spot Bond				100.56557		100.54193			0.00	0	100,000,000
<b>Total TH15A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For TH15A1</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
TH15A On 21/11/2022 Spot Bond				100.57862		100.55443			0.00	0	0
<b>Total TH15A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A On 21/11/2022 Spot Bond			9.82000	103.06797	9.82000	103.04111		962,360,000,000.00		98,000,000	49,000,000

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 TH15A3 SPOT</b>									<b>962,360,000,000.00</b>	<b>98,000,000</b>	<b>49,000,000</b>
<b>Total For TH15A3</b>									<b>962,360,000,000.00</b>	<b>98,000,000</b>	<b>49,000,000</b>
TH15A On 21/11/2020 Spot Bond				100.56170		100.53822			0.00	0	0
<b>Total TH15A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A On 21/11/2022 Spot Bond				100.88401		100.86015			0.00	0	0
<b>Total TH15A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH15B On 21/11/2022 Spot Bond				100.59282		100.56804			0.00	0	0
<b>Total TH15B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH15B On 21/11/2022 Spot Bond				100.58766		100.56309			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>
TH15C On 21/11/2022 Spot Bond				100.62315		100.59709			0.00	0	0
<b>Total TH15C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH15C On 21/11/2022 Spot Bond				100.61412		100.58844			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>
TH15D On 21/11/2022 Spot Bond				100.81029		100.77635			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				100.77821		100.74562			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>
TH9A On 18/07/2019 Spot Bond				101.90023		101.87826			0.00	0	0
<b>Total TH9A12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH9A12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B On 18/07/2019 Spot Bond				101.47123		101.44596			0.00	0	0
<b>Total THE9B4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C On 18/07/2019 Spot Bond				103.39696		103.37370			0.00	0	0
<b>Total THE9C4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D On 18/07/2019 Spot Bond				102.78504		102.75053			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total THE9D4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL20 On 22/02/2020 Spot Bond			9.06000	99.27910	9.08500	99.22388				0.00	0	0
<b>Total TL20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL20/R:On 22/02/2020 Spot Bond			100.00000	43.45791	100.00000	43.37547				0.00	0	0
TL20/R:On 25/11/2020 Spot Bond			10.00000	110.63600	10.00000	110.60700				0.00	0	0
<b>Total TL20/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL20/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TL21U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL21U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL22 On 04/03/2021 Spot Bond				100.23162		100.20782				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				100.21396		100.18944				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			9.81500	97.71862	9.84000	97.61333				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			10.32500	96.95383	10.35000	96.81979				0.00	0	0
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL26 On 25/11/2024 Spot Bond				100.44892		100.42371				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				101.22043		101.19698				0.00	0	0
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL28 On 24/04/2025 Spot Bond			10.47500	98.00702	10.49500	97.88937				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				101.26126		101.23702				0.00	0	0
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TLC04 On 21/09/2018 Spot Bond				103.78135		103.75986			0.00	0	0
<b>Total TLC04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TLC04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TLC05 On 22/09/2019 Spot Bond				99.77625		99.75549			0.00	0	0
<b>Total TLC05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TLC05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN20 On 17/09/2020 Spot Bond			9.31500	102.04203	9.34000	101.97128		812,445,284,943,000.00	87,219,032,200	31,610,544,300	
<b>Total TN20 SPOT</b>								<b>12,445,284,943,000.00</b>	<b>87,219,032,200</b>	<b>31,610,544,300</b>	
<b>Total For TN20</b>								<b>12,445,284,943,000.00</b>	<b>87,219,032,200</b>	<b>31,610,544,300</b>	
TN20/R On 17/09/2020 Spot Bond			100.00000	27.99334	100.00000	27.93172		0.00	0	0	
<b>Total TN20/R208 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN20/R208</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total TN20U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN20U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TN21U On 13/05/2021 Spot Bond			100.00000	22.92685	100.00000	22.87639		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			10.15000	106.37277	10.17500	106.24424		298,075,050,000,000.00	29,367,000,000	16,052,200,000	
<b>Total TN23 SPOT</b>								<b>18,075,050,000,000.00</b>	<b>29,367,000,000</b>	<b>16,052,200,000</b>	
<b>Total For TN23</b>								<b>18,075,050,000,000.00</b>	<b>29,367,000,000</b>	<b>16,052,200,000</b>	
TN23/R On 06/11/2023 Spot Bond			100.00000	15.79063	100.00000	15.75589		0.00	0	0	
<b>Total TN23/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN23/R2023</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TN25 On 19/08/2025 Spot Bond			11.01500	93.44449	11.03500	93.32657		922,175,800,000,000.00	83,720,000,000	27,180,000,000	
<b>Total TN25 SPOT</b>								<b>12,175,800,000,000.00</b>	<b>83,720,000,000</b>	<b>27,180,000,000</b>	
<b>Total For TN25</b>								<b>12,175,800,000,000.00</b>	<b>83,720,000,000</b>	<b>27,180,000,000</b>	
TN25/R On 19/08/2025 Spot Bond			100.00000	10.38847	100.00000	10.36560		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			11.07000	90.64716	11.09000	90.51681		30,996,000,000,000.00	2,800,000,000	700,000,000	
<b>Total TN27 SPOT</b>								<b>10,996,000,000,000.00</b>	<b>2,800,000,000</b>	<b>700,000,000</b>	
<b>Total For TN27</b>								<b>10,996,000,000,000.00</b>	<b>2,800,000,000</b>	<b>700,000,000</b>	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.72476	100.00000	11.69894		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN30 On 09/10/2030 Spot Bond			11.49000	98.13670	11.51000	97.98395			305,174,400,000,000.00	26,560,000,000	13,280,000,000
<b>Total TN30 SPOT</b>									<b>15,174,400,000,000.00</b>	<b>26,560,000,000</b>	<b>13,280,000,000</b>
<b>Total For TN30</b>									<b>15,174,400,000,000.00</b>	<b>26,560,000,000</b>	<b>13,280,000,000</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	123.64444	8.00000	123.61794			0.00	0	0
<b>Total TN30/R2030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN30/R2030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN40 On 09/10/2040 Spot Bond			12.11000	94.23011	12.13000	94.06085			215,558,000,000,000.00	17,800,000,000	8,800,000,000
<b>Total TN40 SPOT</b>									<b>15,558,000,000,000.00</b>	<b>17,800,000,000</b>	<b>8,800,000,000</b>
<b>Total For TN40</b>									<b>15,558,000,000,000.00</b>	<b>17,800,000,000</b>	<b>8,800,000,000</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	104.62400	10.75000	104.59408			0.00	0	0
<b>Total TN40/R214 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN40/R214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 25/11/2020 Spot Bond			10.00000	110.63600	10.00000	110.60700			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 10/04/2019 Spot Bond				101.64559		101.62326			0.00	0	0
<b>Total TPDA05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 30/11/2018 Spot Bond				100.45442		100.43208			0.00	0	0
<b>Total TPDA06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 30/11/2020 Spot Bond			9.72500	102.30808	9.75000	102.23307			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				99.99991		99.97747			0.00	0	0
<b>Total TRA2A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A On 14/12/2020 Spot Bond			9.73500	102.27349	9.76000	102.19745			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				99.99991		99.97747			0.00	0	0
<b>Total TRA2A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A On 14/12/2020 Spot Bond			9.53500	102.71472	9.56000	102.63883			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2B On 14/12/2020 Spot Bond				99.99987		99.97569				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				99.99986		99.97501				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				99.99979		99.97214				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				99.99977		99.97104				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				99.99958		99.96394				0.00	0	0
<b>Total TRA2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2D: On 14/12/2020 Spot Bond				99.99958		99.96394				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 14/11/2018 Spot Bond				100.67559		100.65386				0.00	0	0
<b>Total TRA3A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2020 Spot Bond				100.73815		100.71438				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				100.75668		100.73230				0.00	0	0
<b>Total TRA3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2022 Spot Bond			9.75000	100.35026	9.75000	100.32060				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 14/05/2019 Spot Bond				100.67649		100.65473				0.00	0	0
<b>Total TRA3A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2020 Spot Bond				100.73397		100.71034				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA3A On 14/11/2022 Spot Bond				100.74999		100.72583				0.00	0	0
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3B On 14/11/2022 Spot Bond				100.87687		100.84858				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				100.85936		100.83164				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>
TRAA2 On 14/06/2019 Spot Bond				100.00722		99.98522				0.00	170,606,348	222,121,016
<b>Total TRAA2 SPOT</b>										<b>0.00</b>	<b>170,606,348</b>	<b>222,121,016</b>
<b>Total For TRAA2</b>										<b>0.00</b>	<b>170,606,348</b>	<b>222,121,016</b>
TRAA4 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRAA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAB1 On 14/06/2019 Spot Bond				100.25080		100.22898				0.00	0	0
<b>Total TRAB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAB2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRAB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC1 On 14/06/2019 Spot Bond				100.00008		99.97724				0.00	0	0
<b>Total TRAC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRAC2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD1 On 14/06/2019 Spot Bond				101.00109		100.97801				0.00	0	0
<b>Total TRAD1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAD1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRAD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAE1 On 14/06/2019 Spot Bond				101.52015		101.49057				0.00	0	0
<b>Total TRAE1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAE1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAE2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRAE2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAE2U</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>
TSE01 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TSE01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSE01U</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>
TTO01 On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TTO01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TTO01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TUHF0 On 26/01/2020 Spot Bond				101.40580		101.37765				0.00	0	0
<b>Total TUHF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TUHF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC27 On 10/10/2018 Spot Bond				101.33953		101.31923				0.00	0	0
<b>Total TWC273 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC273</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC27 On 12/10/2018 Spot Bond				101.28037		101.26004				0.00	0	0
<b>Total TWC274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC27 On 18/10/2018 Spot Bond				101.07568		101.05539				0.00	0	0
<b>Total TWC275 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC275</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC27 On 24/10/2018 Spot Bond				101.03509		101.01479			0.00	0	0
<b>Total TWC276 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC276</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC27 On 29/10/2018 Spot Bond				100.91566		100.89531			0.00	0	0
<b>Total TWC277 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC277</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC27 On 14/11/2018 Spot Bond				100.61373		100.59327			0.00	0	0
<b>Total TWC278 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC278</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC27 On 16/11/2018 Spot Bond				100.57212		100.55169			0.00	0	0
<b>Total TWC279 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC279</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC28 On 27/11/2018 Spot Bond				100.36828		100.34782			0.00	0	0
<b>Total TWC280 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC280</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			9.89300	102.07574	9.91800	101.99432			0.00	0	0
<b>Total UG21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UG21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
UG26 On 09/03/2026 Spot Bond			11.10500	101.17619	11.12500	101.04545			0.00	0	0
<b>Total UG26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UG26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCJA1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA2U On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCJA2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA3U On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCJA3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA4U On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCJA4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA5U 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCJA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCJA6U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA6U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCJB1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCJB2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCJB3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCJB4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCJB5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCJB6U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB6U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPA1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPA2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPA3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPA4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPA5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPA6U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA6U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPB1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPB2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPB3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPB4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPB5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPB6U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB6U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VJB03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VJB04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VJB05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VJB06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VJB07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VJB08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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>
VKC24 On 20/02/2019 Spot Bond				100.56580		100.54312			0.00	0	0
<b>Total VKC24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKC27 On 05/12/2018 Spot Bond				100.18266		100.16237			0.00	0	0
<b>Total VKC27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE07 On 08/06/2020 Spot Bond				100.09519		100.01367			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE08 On 29/03/2019 Spot Bond				101.98814		101.96505			0.00	0	0
<b>Total VKE08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE09 On 08/07/2020 Spot Bond				102.15398		102.13082			0.00	0	0
<b>Total VKE09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE10 On 08/07/2022 Spot Bond				101.61762		101.59319			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				101.34409		101.32012			0.00	0	0
<b>Total VKE11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE12 On 03/05/2021 Spot Bond				101.22431		101.20074			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				100.42849		100.40448			0.00	0	100,000,000
<b>Total VKE13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For VKE13</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
VKE14 On 27/08/2023 Spot Bond				100.43323		100.40895			0.00	0	0
<b>Total VKE14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPA03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPA04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPA05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPA06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPA07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>
VR714L On 25/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR714U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR714U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR833L On 18/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR833U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR833U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR834L On 25/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR834U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR834U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VR835L On 26/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VR835U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR835U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VR836L On 28/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VR836U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR836U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VRI712 On 11/12/2018 Spot Bond				100.00617		100.03876			0.00	0	0
<b>Total VRI712 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VRI712</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WHL01 On 10/10/2020 Spot Bond				101.82360		101.80050			0.00	0	2,000,000,000
<b>Total WHL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For WHL01</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total WHL01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WHL02 On 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 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>
WRS2L On 25/11/2019 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>
WSP3 On 28/05/2019 Spot Bond			7.40500	103.72054	7.43000	103.68292			0.00	0	0
<b>Total WSP3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WSP4 On 28/05/2020 Spot Bond			8.47500	103.46012	8.50000	103.39756			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			8.89000	102.90141	8.91500	102.81796			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP5/I On 28/05/2021 Spot Bond			100.00000	21.60147	100.00000	21.55392			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>
Z083 On 30/09/2019 Spot Bond			6.79000	93.26960	6.81500	93.22909			0.00	0	0
<b>Total Z083 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For Z083</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>									<b>2.03e+017</b>	<b>1,362,787,341,076</b>	<b>097,377,179,692</b>
<b>Total for SPOT :</b>									<b>2.03e+017</b>	<b>362,787,341,076</b>	<b>097,377,179,692</b>
<b>Total Futures</b>									<b>2.03e+017</b>	<b>362,787,343,298</b>	<b>097,378,028,171</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>	<b>69,740</b>
<b>Grand Total:</b>									<b>2.03e+017</b>	<b>362,787,343,298</b>	<b>097,378,097,911</b>