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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/12/2018

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 07/02/2019 Bond Future			11.33149	76.05490	11.31746	76.13363			0.00	0	494
ES33 On 02/05/2019 Bond Future			11.43874	73.59908	11.42420	73.67940			0.00	0	0
ES33 On 01/08/2019 Bond Future			11.54857	75.05157	11.53327	75.13473			0.00	0	0
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>494</b>
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>	<b>494</b>
ES42 On 07/02/2019 Bond Future			11.57774	77.90977	11.55341	78.06346			0.00	0	5,169
ES42 On 02/05/2019 Bond Future			11.68577	75.01727	11.66057	75.17385			0.00	0	0
ES42 On 01/08/2019 Bond Future			11.79431	76.49811	11.76799	76.65908			0.00	0	0
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>	<b>5,169</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>5,169</b>
I2025 On 07/02/2019 Bond Future			132.10460	132.10460	132.10086	132.10086			0.00	0	355
I2025 On 02/05/2019 Bond Future			134.45414	134.45414	134.45063	134.45063			0.00	0	0
I2025 On 01/08/2019 Bond Future			137.09148	137.09148	137.09017	137.09017			0.00	0	0
<b>Total I2025 Future</b>									<b>0.00</b>	<b>0</b>	<b>355</b>
<b>Total For I2025</b>									<b>0.00</b>	<b>0</b>	<b>355</b>
I2029 On 07/02/2019 Bond Future			100.31644	100.31644	100.31337	100.31337			0.00	0	2,954

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	02/05/2019	Bond Future			101.02757	101.02757	101.02471	101.02471			0.00	0	0
I2029	On	01/08/2019	Bond Future			103.04441	103.04441	103.04316	103.04316			0.00	0	0
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,954</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>2,954</b>
I2033	On	07/02/2019	Bond Future			102.37917	102.37917	102.37588	102.37588			0.00	0	5,890
I2033	On	02/05/2019	Bond Future			103.05454	103.05454	103.05150	103.05150			0.00	0	0
I2033	On	01/08/2019	Bond Future			105.11180	105.11180	105.11035	105.11035			0.00	0	0
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,890</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>5,890</b>
I2038	On	07/02/2019	Bond Future			120.07239	120.07239	120.34066	120.34066			0.00	0	9,912
I2038	On	02/05/2019	Bond Future			122.20784	122.20784	122.48127	122.48127			0.00	0	0
I2038	On	01/08/2019	Bond Future			124.59494	124.59494	124.87587	124.87587			0.00	0	0
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,912</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>9,912</b>
I2046	On	07/02/2019	Bond Future			114.41683	114.41683	114.19823	114.19823			0.00	0	12,458
I2046	On	02/05/2019	Bond Future			114.76575	114.76575	114.54352	114.54352			0.00	0	0
I2046	On	01/08/2019	Bond Future			117.05694	117.05694	116.83218	116.83218			0.00	0	0
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>12,458</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>12,458</b>
I2050	On	07/02/2019	Bond Future			117.21112	117.21112	117.45136	117.45136			0.00	0	10,349
I2050	On	02/05/2019	Bond Future			119.29573	119.29573	119.54053	119.54053			0.00	0	0
I2050	On	01/08/2019	Bond Future			119.85884	119.85884	120.11053	120.11053			0.00	0	0
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>10,349</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>10,349</b>
R186	On	07/02/2019	Bond Future			9.20443	108.63780	9.20521	108.63331		6.51	326,239,313.40	3,003	73,350
R186	On	02/05/2019	Bond Future			9.27054	110.54553	9.27130	110.54127		6.66	0.00	0	3,050
R186	On	01/08/2019	Bond Future			9.33214	107.42458	9.33260	107.42207		6.70	0.00	0	0
<b>Total R186 Future</b>												<b>326,239,313.40</b>	<b>3,003</b>	<b>76,400</b>
R186	On	07/02/2019	Bond Future	9.50	Call			2,233.42000	2.23342	2,227,800	7.01	0.00	0	0
R186	On	07/02/2019	Bond Future	9.50	Put			552.35000	0.55235	542,240	7.01	0.00	0	5,000
R186	On	07/02/2019	Bond Future	9.27	Put			994.48000	0.99448	982,600	6.73	0.00	0	0
R186	On	07/02/2019	Bond Future	9.27	Call			1,366.94000	1.36694	1,359,550	6.73	0.00	0	1,170
R186	On	07/02/2019	Bond Future	8.77	Put			2,824.78000	2.82478	2,814,820	6.35	0.00	0	0
R186	On	07/02/2019	Bond Future	8.77	Call			278.36000	0.27836	272,890	6.35	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.38	Put			756.64000	0.75664	745,440	6.87	0.00	0	0
R186	On	07/02/2019	Bond Future	9.38	Call			1,757.60000	1.75760	1,750,890	6.87	0.00	0	6,000
R186	On	07/02/2019	Bond Future	9.10	Call			872.70000	0.87270	865,010	6.59	0.00	0	0
R186	On	07/02/2019	Bond Future	9.10	Put			1,481.15000	1.48115	1,468,970	6.59	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.90	Call			4,083.59000	4.08359	4,082,380	7.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/02/2019	Bond Future	9.90	Put			176.33000	0.17633	170,630	7.52	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.92	Call			4,182.93000	4.18293	4,181,920	7.54	0.00	0	0
R186	On	07/02/2019	Bond Future	9.92	Put			165.99000	0.16599	160,490	7.54	0.00	0	1,170
R186	On	07/02/2019	Bond Future	8.20	Call			11.54000	0.01154	10,880	5.96	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			6,013.62000	6.01362	6,008,470	5.96	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Put			5,407.95000	5.40795	5,402,370	5.99	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Call			22.25000	0.02225	21,160	5.99	0.00	0	210
R186	On	07/02/2019	Bond Future	8.50	Put			4,240.56000	4.24056	4,233,510	6.12	0.00	0	0
R186	On	07/02/2019	Bond Future	8.50	Call			74.62000	0.07462	72,060	6.12	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.30	Call			1,468.78000	1.46878	1,461,540	6.77	0.00	0	0
R186	On	07/02/2019	Bond Future	9.30	Put			924.43000	0.92443	912,700	6.77	0.00	0	5,000
R186	On	07/02/2019	Bond Future	8.21	Call			12.31000	0.01231	11,610	5.96	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			5,952.56000	5.95256	5,947,370	5.96	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			13.10000	0.01310	12,370	5.96	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			5,891.56000	5.89156	5,886,340	5.96	0.00	0	0
R186	On	07/02/2019	Bond Future	9.23	Put			1,095.61000	1.09561	1,083,570	6.69	0.00	0	0
R186	On	07/02/2019	Bond Future	9.23	Call			1,238.33000	1.23833	1,230,780	6.69	0.00	0	3,000
R186	On	07/02/2019	Bond Future	9.20	Put			1,177.40000	1.17740	1,165,270	6.67	0.00	0	0
R186	On	07/02/2019	Bond Future	9.20	Call			1,147.38000	1.14738	1,139,740	6.67	0.00	0	3,000
R186	On	02/05/2019	Bond Future	10.07	Call			4,972.82000	4.97282	4,970,970	7.81	0.00	0	0
R186	On	02/05/2019	Bond Future	10.07	Put			610.41000	0.61041	604,300	7.81	0.00	0	200
R186	On	02/05/2019	Bond Future	8.70	Call			617.84000	0.61784	614,020	6.43	0.00	0	200
R186	On	02/05/2019	Bond Future	9.30	Put			1,828.66000	1.82866	1,819,940	6.92	0.00	0	0
R186	On	02/05/2019	Bond Future	9.30	Call			1,989.59000	1.98959	1,985,130	6.92	0.00	0	200
R186	On	02/05/2019	Bond Future	9.75	Call			3,625.57000	3.62557	3,622,350	7.47	0.00	0	0
R186	On	02/05/2019	Bond Future	9.75	Put			982.42000	0.98242	974,940	7.47	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.96	Call			4,509.02000	4.50902	4,506,610	7.76	0.00	0	0
R186	On	02/05/2019	Bond Future	9.96	Put			733.38000	0.73338	726,710	7.76	0.00	0	90
R186	On	02/05/2019	Bond Future	9.20	Put			2,093.15000	2.09315	2,084,340	6.82	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Call			1,692.00000	1.69200	1,687,450	6.82	0.00	0	90
R186	On	02/05/2019	Bond Future	8.65	Put			4,107.48000	4.10748	4,099,590	6.38	0.00	0	0
R186	On	02/05/2019	Bond Future	8.65	Call			544.88000	0.54488	541,250	6.38	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.50	Put			4,807.71000	4.80771	4,800,430	6.25	0.00	0	0
R186	On	02/05/2019	Bond Future	8.50	Call			361.90000	0.36190	358,880	6.25	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.00	Put			2,720.09000	2.72009	2,711,300	6.66	0.00	0	0
R186	On	02/05/2019	Bond Future	9.00	Call			1,183.14000	1.18314	1,178,610	6.66	0.00	0	7,000
R186	On	02/05/2019	Bond Future	8.80	Put			3,469.78000	3.46978	3,461,390	6.51	0.00	0	0
R186	On	02/05/2019	Bond Future	8.80	Call			781.30000	0.78130	777,170	6.51	0.00	0	7,500
R186	On	02/05/2019	Bond Future	10.02	Call			4,765.10000	4.76510	4,762,970	7.81	0.00	0	0
R186	On	02/05/2019	Bond Future	10.02	Put			668.86000	0.66886	662,470	7.81	0.00	0	3,250
R186	On	02/05/2019	Bond Future	9.25	Put			1,954.87000	1.95487	1,946,100	6.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/05/2019	Bond Future	9.25	Call			1,835.24000	1.83524	1,830,730	6.86	0.00	0	3,250
R186	On	02/05/2019	Bond Future	9.02	Call			1,229.32000	1.22932	1,224,770	6.68	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			2,651.99000	2.65199	2,643,180	6.68	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Call			1,252.81000	1.25281	1,248,250	6.68	0.00	0	0
R186	On	02/05/2019	Bond Future	8.62	Put			4,242.65000	4.24265	4,234,870	6.36	0.00	0	0
R186	On	02/05/2019	Bond Future	8.62	Call			504.14000	0.50414	500,620	6.36	0.00	0	90
R186	On	02/05/2019	Bond Future	8.70	Put			3,888.06000	3.88806	3,879,980	6.43	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			2,618.39000	2.61839	2,609,570	6.68	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			1,206.10000	1.20610	1,201,560	6.67	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			2,685.89000	2.68589	2,677,090	6.67	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			1,994.25000	1.99425	1,987,940	7.30	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			3,098.82000	3.09882	3,095,030	7.32	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			1,975.17000	1.97517	1,968,870	7.32	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			2,013.51000	2.01351	2,007,200	7.29	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Put			6,191.85000	6.19185	6,187,240	5.98	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call			359.29000	0.35929	357,190	5.98	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.05	Put			3,192.27000	3.19227	3,185,970	6.75	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Call			1,635.92000	1.63592	1,632,130	6.75	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.53	Call			3,064.08000	3.06408	3,060,280	7.30	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Call			5,130.94000	5.13094	5,127,950	7.98	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Put			1,153.42000	1.15342	1,147,920	7.98	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.52	Call			3,029.48000	3.02948	3,025,680	7.29	0.00	0	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>85,840</b>
<b>Total For R186</b>												<b>326,239,313.40</b>	<b>3,003</b>	<b>162,240</b>
R197	On	07/02/2019	Bond Future			298.92589	298.92589	299.18212	299.18212			0.00	0	2,355
R197	On	02/05/2019	Bond Future			304.24228	304.24228	304.50371	304.50371			0.00	0	0
R197	On	01/08/2019	Bond Future			302.75600	302.75600	303.02766	303.02766			0.00	0	0
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,355</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>2,355</b>
R202	On	07/02/2019	Bond Future			231.60937	231.60937	231.46688	231.46688			50,259,233.29	217	8,805
R202	On	02/05/2019	Bond Future			235.72839	235.72839	235.58416	235.58416			0.00	0	0
R202	On	01/08/2019	Bond Future			236.41876	236.41876	236.27549	236.27549			0.00	0	0
<b>Total R202 Future</b>												<b>50,259,233.29</b>	<b>217</b>	<b>8,805</b>
<b>Total For R202</b>												<b>50,259,233.29</b>	<b>217</b>	<b>8,805</b>
R2023	On	07/02/2019	Bond Future			8.44617	101.18222	8.45740	101.14496		3.03	58,685,687.60	580	62,083
R2023	On	02/05/2019	Bond Future			8.49470	99.02916	8.50663	98.99151		3.55	0.00	0	0
R2023	On	01/08/2019	Bond Future			8.52968	100.98324	8.54201	100.94652		3.48	0.00	0	0
<b>Total R2023 Future</b>												<b>58,685,687.60</b>	<b>580</b>	<b>62,083</b>
R2023	On	07/02/2019	Bond Future	10.57	Call			6,709.94000	6.70994	6,747,190	4.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	07/02/2019	Bond Future	10.57	Put			0.02000	0.00002	0,010	4.33	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			6,740.32000	6.74032	6,777,580	4.33	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			0.01000	0.00001	0,010	4.33	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			6,770.70000	6.77070	6,807,960	4.33	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			0.01000	0.00001	0,010	4.33	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			833.19000	0.83319	847,930	3.72	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			1,012.07000	1.01207	989,160	3.72	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Call			849.93000	0.84993	864,870	3.73	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			997.19000	0.99719	974,480	3.73	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			816.61000	0.81661	831,160	3.71	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			1,027.11000	1.02711	1,004,010	3.71	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			837.73000	0.83773	821,920	4.16	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Call			2,006.26000	2.00626	2,027,280	4.17	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			830.18000	0.83018	814,480	4.17	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			2,028.42000	2.02842	2,049,550	4.18	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			823.01000	0.82301	807,420	4.18	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			1,984.48000	1.98448	2,005,390	4.16	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>58,685,687.60</b>	<b>580</b>	<b>62,083</b>
R2030	On	07/02/2019	Bond Future			9.70447	88.90819	9.68990	88.99772		9.07	33,607,295.82	378	56,496
R2030	On	02/05/2019	Bond Future			9.77302	90.46970	9.75790	90.56105		9.20	0.00	0	0
R2030	On	01/08/2019	Bond Future			9.84162	88.24956	9.82565	88.34427		9.23	0.00	0	0
<b>Total R2030 Future</b>												<b>33,607,295.82</b>	<b>378</b>	<b>56,496</b>
R2030	On	07/02/2019	Bond Future	8.63	Call			12.37000	0.01237	10,590	8.16	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			6,864.66000	6.86466	6,952,410	8.16	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			6,931.87000	6.93187	7,019,710	8.16	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Put			1,611.44000	1.61144	1,651,040	9.19	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Call			1,056.34000	1.05634	1,006,410	9.19	0.00	0	1,320
R2030	On	07/02/2019	Bond Future	9.68	Put			1,355.61000	1.35561	1,389,580	9.28	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.68	Call			1,294.71000	1.29471	1,239,150	9.28	0.00	0	4,000
R2030	On	07/02/2019	Bond Future	9.40	Put			2,392.14000	2.39214	2,446,460	8.97	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.40	Call			585.23000	0.58523	550,020	8.97	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Put			6,397.22000	6.39722	6,484,180	8.15	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Call			18.90000	0.01890	16,330	8.15	0.00	0	0
R2030	On	07/02/2019	Bond Future	10.20	Call			3,448.77000	3.44877	3,368,000	10.14	0.00	0	0
R2030	On	07/02/2019	Bond Future	10.20	Put			385.77000	0.38577	394,530	10.14	0.00	0	4,000
R2030	On	07/02/2019	Bond Future	8.90	Put			5,105.01000	5.10501	5,187,540	8.32	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			13.15000	0.01315	11,270	8.15	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			6,797.53000	6.79753	6,885,180	8.15	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			11.62000	0.01162	9,930	8.16	0.00	0	0

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			63.73000	0.06373	56,730	8.32	0.00	0	1,320
R2030	On	07/02/2019	Bond Future	9.18	Put			3,469.13000	3.46913	3,538,440	8.71	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.18	Call			257.82000	0.25782	237,600	8.71	0.00	0	4,000
R2030	On	02/05/2019	Bond Future	10.20	Call			3,810.33000	3.81033	3,740,470	10.16	0.00	0	0
R2030	On	02/05/2019	Bond Future	10.20	Put			1,190.86000	1.19086	1,212,350	10.16	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Call			1,165.61000	1.16561	1,127,570	9.10	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Put			3,365.48000	3.36548	3,418,790	9.10	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Call			1,188.24000	1.18824	1,149,740	9.11	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			3,325.65000	3.32565	3,378,500	9.11	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Call			1,143.25000	1.14325	1,105,660	9.09	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			3,405.63000	3.40563	3,459,390	9.09	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Put			5,750.12000	5.75012	5,824,620	8.53	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Call			352.72000	0.35272	335,870	8.53	0.00	0	3,000
R2030	On	01/08/2019	Bond Future	9.90	Put			2,518.35000	2.51835	2,556,250	9.71	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Call			2,992.20000	2.99220	2,935,060	9.72	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Put			2,493.51000	2.49351	2,531,080	9.72	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Call			3,026.45000	3.02645	2,968,990	9.74	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			2,468.89000	2.46889	2,506,140	9.74	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			2,958.11000	2.95811	2,901,300	9.71	0.00	0	0
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>23,640</b>
<b>Total For R2030</b>												<b>33,607,295.82</b>	<b>378</b>	<b>80,136</b>
R2032	On	07/02/2019	Bond Future			9.90618	91.01982	9.89166	91.11623		9.93	0.00	0	43,322
R2032	On	02/05/2019	Bond Future			9.97349	88.46142	9.95846	88.55975		10.39	0.00	0	0
R2032	On	01/08/2019	Bond Future			10.03865	90.20723	10.02286	90.30898		9.94	0.00	0	0
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>	<b>43,322</b>
R2032	On	07/02/2019	Bond Future	8.81	Call			13.05000	0.01305	11,170	8.77	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			7,632.46000	7.63246	7,726,990	8.77	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			13.87000	0.01387	11,890	8.77	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			7,558.70000	7.55870	7,653,130	8.77	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			12.26000	0.01226	10,480	8.77	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			7,706.33000	7.70633	7,800,960	8.77	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Call			1,342.36000	1.34236	1,299,940	10.26	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			3,598.28000	3.59828	3,654,190	10.26	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			1,367.35000	1.36735	1,324,450	10.27	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			3,555.46000	3.55546	3,610,890	10.27	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			1,317.43000	1.31743	1,275,500	10.24	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Put			3,641.24000	3.64124	3,697,640	10.24	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			3,212.03000	3.21203	3,150,750	10.28	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			2,716.49000	2.71649	2,756,960	10.28	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			3,248.49000	3.24849	3,186,860	10.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	01/08/2019	Bond Future	10.11	Put			2,689.00000	2.68900	2,729,120	10.30	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			3,176.03000	3.17603	3,115,100	10.27	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			2,744.51000	2.74451	2,785,330	10.27	0.00	0	0
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>												<b>0.00</b>	<b>0</b>	<b>43,322</b>
R2035	On	07/02/2019	Bond Future			10.05227	94.75273	10.03778	94.85909		10.58	0.00	0	71,612
R2035	On	02/05/2019	Bond Future			10.11690	91.91630	10.10193	92.02480		11.10	0.00	0	0
R2035	On	01/08/2019	Bond Future			10.18063	93.73013	10.16494	93.84232		10.63	0.00	0	0
<b>Total R2035 Future</b>												<b>0.00</b>	<b>0</b>	<b>71,612</b>
R2035	On	07/02/2019	Bond Future	8.97	Put			8,393.73000	8.39373	8,497,900	9.33	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			16.42000	0.01642	14,100	9.33	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			8,311.05000	8.31105	8,415,090	9.33	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			14.50000	0.01450	12,420	9.33	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			8,476.58000	8.47658	8,580,860	9.33	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			15.43000	0.01543	13,240	9.33	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Call			1,461.56000	1.46156	1,415,450	11.09	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			4,144.82000	4.14482	4,207,210	11.09	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			1,488.82000	1.48882	1,442,180	11.10	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			4,096.36000	4.09636	4,158,220	11.10	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			1,434.60000	1.43460	1,389,020	11.08	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Put			4,193.67000	4.19367	4,256,590	11.08	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			3,616.94000	3.61694	3,549,160	11.19	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			3,082.09000	3.08209	3,126,500	11.19	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			3,537.26000	3.53726	3,470,250	11.16	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			3,144.46000	3.14446	3,189,640	11.16	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Call			3,576.86000	3.57686	3,509,460	11.17	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			3,112.99000	3.11299	3,157,780	11.17	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>71,612</b>
R2037	On	07/02/2019	Bond Future			10.11844	86.99539	10.10390	87.10247		11.63	6,524,654.25	75	57,599
R2037	On	02/05/2019	Bond Future			10.18524	88.52334	10.17023	88.63255		11.66	0.00	0	0
R2037	On	01/08/2019	Bond Future			10.25297	86.01459	10.23726	86.12739		11.72	0.00	0	0
<b>Total R2037 Future</b>												<b>6,524,654.25</b>	<b>75</b>	<b>57,599</b>
R2037	On	07/02/2019	Bond Future	9.05	Put			8,353.91000	8.35391	8,458,400	10.35	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Call			20.18000	0.02018	17,420	10.37	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			8,270.61000	8.27061	8,374,930	10.37	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Call			21.69000	0.02169	18,760	10.39	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			8,187.53000	8.18753	8,291,680	10.39	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			18.77000	0.01877	16,180	10.35	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			1,480.09000	1.48009	1,433,680	11.72	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
R2037	On	02/05/2019	Bond Future	9.80	Put			4,242.24000	4.24224	4,305,040	11.72	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			1,507.72000	1.50772	1,460,780	11.74	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			4,193.50000	4.19350	4,255,770	11.74	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			1,452.97000	1.45297	1,407,080	11.71	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Put			4,291.59000	4.29159	4,354,910	11.71	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			3,495.90000	3.49590	3,428,540	12.04	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			3,118.09000	3.11809	3,163,530	12.04	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Call			3,535.72000	3.53572	3,467,970	12.05	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			3,086.57000	3.08657	3,131,620	12.05	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			3,575.74000	3.57574	3,507,600	12.07	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			3,055.33000	3.05533	3,099,990	12.07	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>6,524,654.25</b>	<b>75</b>	<b>57,599</b>
R2040	On	07/02/2019	Bond Future			10.19836	90.00083	10.17361	90.19596		12.03	31,680,292.16	352	32,389
R2040	On	02/05/2019	Bond Future			10.26500	91.58159	10.23949	91.78034		12.07	0.00	0	0
R2040	On	01/08/2019	Bond Future			10.33275	88.88281	10.30620	89.08705		12.14	0.00	0	0
<b>Total R2040 Future</b>												<b>31,680,292.16</b>	<b>352</b>	<b>32,389</b>
R2040	On	07/02/2019	Bond Future	9.13	Put			8,910.78000	8.91078	9,102,210	10.61	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			17.17000	0.01717	13,840	10.61	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Put			9,092.42000	9.09242	9,284,220	10.61	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			18.25000	0.01825	14,750	10.61	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			9,001.49000	9.00149	9,193,120	10.61	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			19.41000	0.01941	15,710	10.61	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Call			1,599.78000	1.59978	1,520,880	11.94	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			4,396.08000	4.39608	4,515,930	11.94	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Call			1,629.60000	1.62960	1,549,770	11.95	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Put			4,343.95000	4.34395	4,462,870	11.95	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			1,570.28000	1.57028	1,492,320	11.93	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Put			4,448.65000	4.44865	4,569,440	11.93	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Put			2,984.36000	2.98436	3,075,380	12.32	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Call			2,675.27000	2.67527	2,567,540	12.32	0.00	0	1,150
R2040	On	02/05/2019	Bond Future	9.60	Put			6,093.31000	6.09331	6,239,810	11.54	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.60	Call			868.85000	0.86885	816,600	11.54	0.00	0	1,150
R2040	On	01/08/2019	Bond Future	10.37	Call			3,822.02000	3.82202	3,704,660	12.59	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			3,332.49000	3.33249	3,419,370	12.59	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Call			3,864.97000	3.86497	3,746,910	12.61	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Put			3,299.11000	3.29911	3,385,290	12.61	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			3,779.55000	3.77955	3,662,890	12.58	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Put			3,366.47000	3.36647	3,454,050	12.58	0.00	0	0
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>2,300</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
<b>Total For R2040</b>									<b>31,680,292.16</b>	<b>352</b>	<b>34,689</b>
R2044 On 07/02/2019 Bond Future			10.22168	87.08067	10.19691	87.27832		12.62	66,094,228.53	759	36,786
R2044 On 02/05/2019 Bond Future			10.28592	88.61015	10.26041	88.81143		12.68	0.00	0	0
R2044 On 01/08/2019 Bond Future			10.35117	85.97789	10.32465	86.18466		12.78	0.00	0	0
<b>Total R2044 Future</b>									<b>66,094,228.53</b>	<b>759</b>	<b>36,786</b>
R2044 On 07/02/2019 Bond Future	9.17	Put			8,935.48000	8.93548	9,129,060	11.13	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.18	Call			22.97000	0.02297	18,680	11.13	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.18	Put			8,842.78000	8.84278	9,036,140	11.13	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Call			20.33000	0.02033	16,470	11.13	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Put			9,028.41000	9.02841	9,222,200	11.13	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.17	Call			21.61000	0.02161	17,540	11.13	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.90	Put			4,533.12000	4.53312	4,655,200	12.56	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.91	Call			1,632.15000	1.63215	1,552,010	12.57	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.91	Put			4,479.41000	4.47941	4,600,550	12.57	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.92	Call			1,662.56000	1.66256	1,581,450	12.58	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.92	Put			4,426.39000	4.42639	4,546,560	12.58	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.90	Call			1,602.29000	1.60229	1,523,090	12.56	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.39	Call			3,905.28000	3.90528	3,786,090	13.29	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.39	Put			3,397.27000	3.39727	3,484,850	13.29	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.40	Call			3,948.49000	3.94849	3,828,610	13.30	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.40	Put			3,363.20000	3.36320	3,450,090	13.30	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.38	Call			3,862.52000	3.86252	3,744,040	13.27	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.38	Put			3,431.92000	3.43192	3,520,210	13.27	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>66,094,228.53</b>	<b>759</b>	<b>36,786</b>
R2048 On 07/02/2019 Bond Future			10.20257	90.53327	10.17271	90.77749		12.45	181,609,739.62	2,006	106,647
R2048 On 02/05/2019 Bond Future			10.26143	87.68611	10.23069	87.93491		13.13	0.00	0	0
R2048 On 01/08/2019 Bond Future			10.31955	89.41654	10.28769	89.67168		12.62	0.00	0	0
<b>Total R2048 Future</b>									<b>181,609,739.62</b>	<b>2,006</b>	<b>106,647</b>
R2048 On 07/02/2019 Bond Future	9.06	Call			12.30000	0.01230	9,500	10.98	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.06	Put			10,054.53000	10.05453	10,295,950	10.98	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.07	Call			13.13000	0.01313	10,160	10.98	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.07	Put			9,956.24000	9.95624	10,197,490	10.98	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.05	Call			11.51000	0.01151	8,870	10.98	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.05	Put			10,153.03000	10.15303	10,394,610	10.98	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.90	Call			1,725.83000	1.72583	1,626,760	13.00	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.90	Put			4,484.56000	4.48456	4,634,290	13.00	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Call			1,757.60000	1.75760	1,657,360	13.02	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Put			4,430.65000	4.43065	4,579,210	13.02	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.89	Call			1,694.39000	1.69439	1,596,490	12.99	0.00	0	0

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	02/05/2019	Bond Future	9.89	Put			4,538.95000	4.53895	4,689,850	12.99	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Call			3,983.49000	3.98349	3,838,630	13.06	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Put			3,485.75000	3.48575	3,596,030	13.06	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Call			4,027.62000	4.02762	3,881,900	13.08	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Put			3,450.47000	3.45047	3,559,890	13.08	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Call			3,939.55000	3.93955	3,795,560	13.05	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Put			3,521.34000	3.52134	3,632,490	13.05	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>181,609,739.62</b>	<b>2,006</b>	<b>106,647</b>
R207	On	07/02/2019	Bond Future			5.95140	101.70314	5.98258	101.67527		0.30	0.00	0	15,739
R207	On	02/05/2019	Bond Future			5.37085	103.48924	5.41226	103.46115		0.34	0.00	0	0
R207	On	01/08/2019	Bond Future			3.83906	101.88891	3.89962	101.86199		0.19	0.00	0	0
<b>Total R207 Future</b>												<b>0.00</b>	<b>0</b>	<b>15,739</b>
R207	On	07/02/2019	Bond Future	6.52	Call			479.07000	0.47907	506,720	0.49	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			0.55000	0.00055	0,330	0.49	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			487.87000	0.48787	515,550	0.49	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			0.48000	0.00048	0,290	0.49	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			470.28000	0.47028	497,900	0.49	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			0.63000	0.00063	0,380	0.49	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Call			1,471.86000	1.47186	1,499,950	0.55	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Put			0.00000	0.00000	0,000	0.55	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Call			1,478.48000	1.47848	1,506,570	0.55	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Put			0.00000	0.00000	0,000	0.55	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Call			1,485.09000	1.48509	1,513,180	0.55	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Put			0.00000	0.00000	0,000	0.55	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Call			1,506.33000	1.50633	1,533,250	0.26	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Put			0.00000	0.00000	0,000	0.26	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Call			1,510.64000	1.51064	1,537,560	0.26	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Put			0.00000	0.00000	0,000	0.26	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Call			1,502.01000	1.50201	1,528,930	0.26	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Put			0.00000	0.00000	0,000	0.26	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>15,739</b>
R208	On	07/02/2019	Bond Future			7.23520	101.55017	7.26735	101.48812		1.12	0.00	0	17,015
R208	On	02/05/2019	Bond Future			7.17400	99.93244	7.21018	99.86955		1.43	0.00	0	0
R208	On	01/08/2019	Bond Future			7.03963	101.90443	7.08046	101.84199		1.32	0.00	0	0
<b>Total R208 Future</b>												<b>0.00</b>	<b>0</b>	<b>17,015</b>
R208	On	07/02/2019	Bond Future	7.07	Call			51.05000	0.05105	63,580	1.11	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			432.72000	0.43272	383,200	1.11	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			55.04000	0.05504	68,330	1.11	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2019	Bond Future	7.08	Put		417.33000	0.41733	368,570	1.11	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call		47.17000	0.04717	58,950	1.11	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put		448.23000	0.44823	397,960	1.11	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put		96.35000	0.09635	86,770	2.11	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call		1,505.25000	1.50525	1,558,740	2.11	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Put		93.91000	0.09391	84,510	2.11	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Call		1,519.90000	1.51990	1,573,590	2.11	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put		91.51000	0.09151	82,310	2.11	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call		1,490.63000	1.49063	1,543,940	2.11	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call		1,724.54000	1.72454	1,778,710	1.78	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put		92.41000	0.09241	84,140	1.78	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call		1,737.57000	1.73757	1,791,880	1.78	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put		90.49000	0.09049	82,360	1.78	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Call		1,711.55000	1.71155	1,765,580	1.78	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Put		94.37000	0.09437	85,960	1.78	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>17,015</b>
R209	On	07/02/2019	Bond Future			9.98455	71.94856	9.96997	72.03962	11.86	38,276,633.92	532	119,368
R209	On	02/05/2019	Bond Future			10.04291	70.06294	10.02789	70.15578	12.55	0.00	0	0
R209	On	01/08/2019	Bond Future			10.09918	71.44566	10.08351	71.54155	12.08	0.00	0	0
<b>Total R209 Future</b>											<b>38,276,633.92</b>	<b>532</b>	<b>119,368</b>
R209	On	07/02/2019	Bond Future	9.04	Put		6,222.81000	6.22281	6,309,770	10.65	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Call		33.23000	0.03323	29,130	10.65	0.00	0	4,000
R209	On	07/02/2019	Bond Future	10.20	Call		2,268.45000	2.26845	2,197,140	12.69	0.00	0	0
R209	On	07/02/2019	Bond Future	10.20	Put		852.11000	0.85211	871,860	12.69	0.00	0	4,000
R209	On	07/02/2019	Bond Future	9.54	Put		3,168.32000	3.16832	3,232,010	11.56	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put		6,849.80000	6.84980	6,938,280	10.58	0.00	0	0
R209	On	07/02/2019	Bond Future	9.54	Call		402.12000	0.40212	374,750	11.56	0.00	0	4,000
R209	On	07/02/2019	Bond Future	8.96	Call		20.30000	0.02030	17,590	10.58	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put		6,779.33000	6.77933	6,867,680	10.58	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call		21.50000	0.02150	18,660	10.58	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put		6,709.01000	6.70901	6,797,230	10.58	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call		19.15000	0.01915	16,570	10.58	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Call		1,287.01000	1.28701	1,246,730	12.46	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put		3,489.49000	3.48949	3,542,050	12.46	0.00	0	0
R209	On	02/05/2019	Bond Future	9.95	Put		2,503.83000	2.50383	2,544,400	12.82	0.00	0	0
R209	On	02/05/2019	Bond Future	9.95	Call		2,019.43000	2.01943	1,967,160	12.82	0.00	0	760
R209	On	02/05/2019	Bond Future	9.69	Call		1,310.76000	1.31076	1,270,020	12.47	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put		3,448.51000	3.44851	3,500,610	12.47	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call		1,334.76000	1.33476	1,293,580	12.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/05/2019	Bond Future	9.70	Put			3,407.87000	3.40787	3,459,530	12.49	0.00	0	0
R209	On	02/05/2019	Bond Future	10.50	Call			4,064.17000	4.06417	3,992,160	13.90	0.00	0	0
R209	On	02/05/2019	Bond Future	10.50	Put			1,231.47000	1.23147	1,252,300	13.90	0.00	0	11,560
R209	On	02/05/2019	Bond Future	9.35	Put			5,030.01000	5.03001	5,097,250	11.99	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Call			642.66000	0.64266	617,060	11.99	0.00	0	760
R209	On	02/05/2019	Bond Future	10.71	Call			4,974.91000	4.97491	4,897,690	14.37	0.00	0	0
R209	On	02/05/2019	Bond Future	10.71	Put			937.06000	0.93706	952,680	14.37	0.00	0	760
R209	On	01/08/2019	Bond Future	10.15	Call			3,083.23000	3.08323	3,025,330	12.63	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Put			2,677.72000	2.67772	2,715,710	12.63	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Call			3,117.44000	3.11744	3,059,210	12.64	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			2,651.25000	2.65125	2,688,910	12.64	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			3,152.04000	3.15204	3,093,490	12.66	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			2,625.24000	2.62524	2,662,580	12.66	0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>25,840</b>
<b>Total For R209</b>												<b>38,276,633.92</b>	<b>532</b>	<b>145,208</b>
R210	On	07/02/2019	Bond Future			186.30399	186.30399	186.44959	186.44959			0.00	0	2,458
R210	On	02/05/2019	Bond Future			187.06149	187.06149	187.21013	187.21013			0.00	0	0
R210	On	01/08/2019	Bond Future			190.79589	190.79589	190.95070	190.95070			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,458</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>2,458</b>
R212	On	07/02/2019	Bond Future			155.74277	155.74277	155.78613	155.78613			0.00	0	4,976
R212	On	02/05/2019	Bond Future			158.51274	158.51274	158.55727	158.55727			0.00	0	0
R212	On	01/08/2019	Bond Future			161.60593	161.60593	161.65399	161.65399			0.00	0	0
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,976</b>
<b>Total For R212</b>												<b>0.00</b>	<b>0</b>	<b>4,976</b>
R213	On	07/02/2019	Bond Future			9.79048	83.69551	9.77595	83.78318		9.54	35,235,809.71	421	32,158
R213	On	02/05/2019	Bond Future			9.85244	81.61569	9.83741	81.70511		10.16	0.00	0	0
R213	On	01/08/2019	Bond Future			9.91268	83.22615	9.89688	83.31875		9.79	0.00	0	0
<b>Total R213 Future</b>												<b>35,235,809.71</b>	<b>421</b>	<b>32,158</b>
R213	On	07/02/2019	Bond Future	8.69	Call			11.19000	0.01119	9,560	8.62	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Put			6,945.89000	6.94589	7,031,930	8.62	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Call			11.90000	0.01190	10,180	8.61	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Put			6,879.15000	6.87915	6,965,100	8.61	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Call			10.52000	0.01052	8,980	8.62	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Put			7,012.74000	7.01274	7,098,870	8.62	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Call			1,210.33000	1.21033	1,172,050	10.15	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Put			3,315.22000	3.31522	3,366,360	10.15	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Call			1,233.08000	1.23308	1,194,350	10.16	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Put			3,276.35000	3.27635	3,327,040	10.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/05/2019	Bond Future	9.48	Call			1,187.85000	1.18785	1,150,000	10.14	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Put			3,354.43000	3.35443	3,406,000	10.14	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Call			3,052.94000	3.05294	2,996,550	10.46	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Put			2,509.26000	2.50926	2,545,470	10.46	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Call			3,087.15000	3.08715	3,030,450	10.47	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Put			2,485.38000	2.48538	2,521,280	10.47	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Call			3,018.89000	3.01889	2,962,810	10.44	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Put			2,533.36000	2.53336	2,569,880	10.44	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>35,235,809.71</b>	<b>421</b>	<b>32,158</b>
R214	On	07/02/2019	Bond Future			10.17689	70.87718	10.15214	71.03644		12.79	1,346,666.42	19	30,153
R214	On	02/05/2019	Bond Future			10.23490	68.82579	10.20945	68.98801		13.45	0.00	0	0
R214	On	01/08/2019	Bond Future			10.29207	70.18400	10.26569	70.35053		12.92	0.00	0	0
<b>Total R214 Future</b>												<b>1,346,666.42</b>	<b>19</b>	<b>30,153</b>
R214	On	07/02/2019	Bond Future	9.04	Call			13.06000	0.01306	10,550	11.37	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Put			7,837.40000	7.83740	7,994,150	11.37	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call			14.07000	0.01407	11,390	11.39	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put			7,761.81000	7.76181	7,918,390	11.39	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call			12.11000	0.01211	9,760	11.35	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Put			7,913.17000	7.91317	8,070,080	11.35	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Call			1,353.86000	1.35386	1,288,510	13.27	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put			3,646.14000	3.64614	3,743,010	13.27	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call			1,378.44000	1.37844	1,312,340	13.28	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put			3,603.41000	3.60341	3,699,530	13.28	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call			1,329.54000	1.32954	1,264,950	13.25	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put			3,689.24000	3.68924	3,786,870	13.25	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Call			3,194.70000	3.19470	3,098,670	13.34	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			2,789.87000	2.78987	2,860,370	13.34	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Call			3,229.91000	3.22991	3,133,330	13.36	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			2,762.48000	2.76248	2,832,430	13.36	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			3,159.87000	3.15987	3,064,400	13.33	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			2,817.73000	2.81773	2,888,790	13.33	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>1,346,666.42</b>	<b>19</b>	<b>30,153</b>
<b>Total for Bond</b>												<b>829,559,554.72</b>	<b>8,342</b>	<b>961,562</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

Contract Details	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 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES23A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES26 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES26A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<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>

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 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R186 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R186/R207 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R186/R208 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R197 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R202 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R2023 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R2030 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R2032 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040 On 06/10/2015 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
<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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GOVI On 07/02/2019 GOVI			619.06200	619.06200	619.75600	619.75600				0.00	0	451
GOVI On 02/05/2019 GOVI			629.93100	629.93100	630.63900	630.63900				0.00	0	0
GOVI On 01/08/2019 GOVI			642.35600	642.35600	643.08800	643.08800				0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>451</b>
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			467,640.00000	46.76400	474,580,000			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			467,740.00000	46.77400	474,680,000			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			467,540.00000	46.75400	474,480,000			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			172,310.00000	17.23100	179,390,000			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			172,410.00000	17.24100	179,490,000			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			172,210.00000	17.22100	179,290,000			0.00	0	0
GOVI On 01/08/2019 GOVI	638.68	Call			44,080.00000	4.40800	36,760,000			0.00	0	0
GOVI On 01/08/2019 GOVI	638.68	Put			0.00000	0.00000	0,000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 01/08/2019 GOVI	638.69	Call			43,980.00000	4.39800	36,660,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.69	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.67	Call			44,180.00000	4.41800	36,860,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.67	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total GOVI Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>									<b>0.00</b>	<b>0</b>	<b>451</b>
<b>Total for GOVI</b>									<b>0.00</b>	<b>0</b>	<b>451</b>
AL37 On 07/02/2019 Index Future			605.44100	605.44100	605.22700	605.22700			0.00	0	0
AL37 On 02/05/2019 Index Future			616.07200	616.07200	615.85600	615.85600			0.00	0	0
AL37 On 01/08/2019 Index Future			628.22300	628.22300	628.01300	628.01300			0.00	0	0
<b>Total AL37 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AL37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AL7T On 07/02/2019 Index Future			693.66000	693.66000	693.83400	693.83400			0.00	0	0
AL7T On 02/05/2019 Index Future			705.84000	705.84000	706.01800	706.01800			0.00	0	0
AL7T On 01/08/2019 Index Future			719.76100	719.76100	719.95500	719.95500			0.00	0	0
<b>Total AL7T Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AL7T</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ALBI On 07/02/2019 Index Future			625.77900	625.77900	626.47000	626.47000			0.00	0	908
ALBI On 02/05/2019 Index Future			636.76700	636.76700	637.47100	637.47100			0.00	0	0
ALBI On 01/08/2019 Index Future			649.32600	649.32600	650.05500	650.05500			0.00	0	0
<b>Total ALBI Future</b>									<b>0.00</b>	<b>0</b>	<b>908</b>
<b>Total For ALBI</b>									<b>0.00</b>	<b>0</b>	<b>908</b>
IGOV On 07/02/2019 Index Future			253.57100	253.57100	253.68000	253.68000			0.00	0	518
IGOV On 02/05/2019 Index Future			258.08100	258.08100	258.19200	258.19200			0.00	0	215
IGOV On 01/08/2019 Index Future			263.23100	263.23100	263.34900	263.34900			0.00	0	0
<b>Total IGOV Future</b>									<b>0.00</b>	<b>0</b>	<b>733</b>
<b>Total For IGOV</b>									<b>0.00</b>	<b>0</b>	<b>733</b>
<b>Total for Index</b>									<b>0.00</b>	<b>0</b>	<b>1,641</b>
JIBAR f On 19/12/2018 Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	20,000
JIBAR f On 20/03/2019 Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	0
JIBAR f On 19/06/2019 Jibar Future			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>20,000</b>
<b>Total For JIBAR FUTURE</b>									<b>0.00</b>	<b>0</b>	<b>20,000</b>
<b>Total for Jibar</b>									<b>0.00</b>	<b>0</b>	<b>20,000</b>
5Y STN On 21/12/2021 Interest Rate Swap			97.67000	97.67000	97.71000	97.71000			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>

Contract Details	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 Derivatives :</b>									<b>829,559,554.72</b>	<b>8,342</b>	<b>983,705</b>	
AA05 On 22/03/2019 Spot Bond			7.84500	102.47651	7.84500	102.45495				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 Spot Bond				100.00000	0.00000	100.63434				0.00	0	750,000,000
<b>Total AA06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>750,000,000</b>	
<b>Total For AA06</b>									<b>0.00</b>	<b>0</b>	<b>750,000,000</b>	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AA06/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AA06/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
AA07 On 15/04/2021 Spot Bond			9.08500	102.37631	9.08500	102.35132				0.00	0	0
<b>Total AA07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AA07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
AB01/R On 24/11/2020 Spot Bond			10.00000	101.83200	10.00000	101.80600				0.00	0	0
<b>Total AB01/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AB01/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
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	100.72704	10.84000	100.69768				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	103.12450	11.37000	103.09299				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	103.28597	11.81000	103.25323				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	26.14946	100.00000	26.09094				0.00	0	0
<b>Total AB024U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB024U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB025U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB025U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB026L On 20/08/2021 Spot Bond			100.00000	25.16471	100.00000	25.10932				0.00	0	0
<b>Total AB026U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB026U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB028U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB028U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB029U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB029U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB030U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB030U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB031U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB031U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB032U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB032U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0 300,000,000,000	0
<b>Total AB033U SPOT</b>										<b>0.00</b>	<b>0 300,000,000,000</b>	<b>0</b>
<b>Total For AB033U</b>										<b>0.00</b>	<b>0 300,000,000,000</b>	<b>0</b>
ABC12: On 25/11/2020 Spot Bond			10.00000	102.24200	10.00000	102.21500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			4.91000	4.91000	4.91000	270.79483				0.00	0	190,000,000
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>190,000,000</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>190,000,000</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					0.00000	100.80403				0.00	0	200,000,000
<b>Total ABFN08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For ABFN08</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
ABFN09 On 17/03/2026 Spot Bond					0.00000	99.98574				0.00	0	0
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN10 On 28/10/2019 Spot Bond					0.00000	101.11227				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>
ABFN11 On 09/04/2019 Spot Bond					0.00000	101.57999				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>
ABFN13 On 14/05/2020 Spot Bond					0.00000	101.36544				0.00	0	0
<b>Total ABFN13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.67775				0.00	0	0
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN15 On 11/11/2020 Spot Bond					0.00000	101.47959				0.00	0	0
<b>Total ABFN15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN16 On 11/11/2022 Spot Bond					0.00000	102.03685				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>
ABFN17 On 17/05/2019 Spot Bond					0.00000	100.60254				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>
ABFN18 On 26/09/2023 Spot Bond					0.00000	103.74108				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN21 On 30/05/2020 Spot Bond					0.00000	100.71505				0.00	0	0
<b>Total ABFN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.56059				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>
ABFN21 On 30/05/2024 Spot Bond					0.00000	102.02873				0.00	800,000,000	1,111,200,000
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>1,111,200,000</b>
<b>Total For ABFN22</b>										<b>0.00</b>	<b>800,000,000</b>	<b>1,111,200,000</b>
ABFN22 On 25/05/2027 Spot Bond					0.00000	102.84465				0.00	0	0
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN23 On 17/10/2020 Spot Bond					0.00000	101.52444				0.00	0	0
<b>Total ABFN24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN24 On 17/10/2024 Spot Bond					0.00000	101.35455				0.00	0	0
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN25 On 17/10/2029 Spot Bond					0.00000	102.39899				0.00	0	0
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN26 On 29/08/2021 Spot Bond					0.00000	100.32155				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>
ABFN27 On 29/08/2023 Spot Bond					0.00000	100.33100				0.00	0	0
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN28 On 29/08/2025 Spot Bond					0.00000	100.33659				0.00	0	0
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN29 On 29/08/2028 Spot Bond					0.00000	100.34405				0.00	0	0
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN30 On 15/11/2021 Spot Bond					0.00000	100.60950				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABFN31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.62839				0.00	0	0
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.63212				0.00	0	0
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK10 On 14/02/2020 Spot Bond					0.00000	102.02958				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					0.00000	100.75253				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					0.00000	95.25255				0.00	0	0
<b>Total ABK12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK6 On 05/06/2020 Spot Bond					0.00000	100.21389				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					0.00000	99.84408				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					0.00000	95.92401				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					0.00000	100.56093				0.00	0	500,000,000
<b>Total ABK9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For ABK9</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
ABKI02 On 05/06/2020 Spot Bond			6.44000	6.44000	6.44000	141.29086				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	38.35357	100.00000	38.26253				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			7.62000	7.62000	7.62000	121.54007				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABKI03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI03 On 13/10/2021 Spot Bond			100.00000	15.56196	100.00000	15.52502				0.00	0	0
<b>Total ABKI03/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI03/R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI04 On 13/03/2024 Spot Bond			9.27000	9.27000	9.27000	114.75393				0.00	0	960,128,600
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>960,128,600</b>
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	<b>960,128,600</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	9.73857	100.00000	9.71532				0.00	0	0
<b>Total ABKI04/I2025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI04/I2025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKS1 On 05/04/2021 Spot Bond					0.00000	92.75918				0.00	0	0
<b>Total ABKS1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKS1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN05 On 18/04/2021 Spot Bond			4.17000	195.04706	4.17000	194.99598				0.00	0	0
<b>Total ABN05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN61 On 31/01/2025 Spot Bond			4.12000	4.12000	4.12000	124.98412				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			3.93000	3.93000	3.93000	173.44864				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			3.85500	3.85500	3.85500	213.23928				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			10.02000	10.02000	10.02000	94.55521				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			10.56000	10.56000	10.56000	99.45728				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			8.46000	8.46000	8.46000	97.85269				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			11.10500	11.10500	11.10500	96.61826				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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					0.00000	0.00000			0.00	0	0
<b>Total ABN91 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN91</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN92 On 31/01/2019 Spot Bond					0.00000	101.05807			0.00	0	0
<b>Total ABN92 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN92</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS11 On 09/04/2021 Spot Bond			8.48500	103.63911	8.48500	103.61546		13,066,900,000,000.00	1,540,000,000	770,000,000	
<b>Total ABS11 SPOT</b>								<b>13,066,900,000,000.00</b>	<b>1,540,000,000</b>	<b>770,000,000</b>	
<b>Total For ABS11</b>								<b>13,066,900,000,000.00</b>	<b>1,540,000,000</b>	<b>770,000,000</b>	
ABS12 On 14/05/2020 Spot Bond			7.67500	102.84598	7.67500	102.82458		0.00	0	0	
<b>Total ABS12 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABS12</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ABS12/ On 14/05/2020 Spot Bond			9.20000	100.83113	9.20000	100.80608		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			9.16500	102.25469	9.16500	102.22938		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			8.09000	102.93526	8.09000	102.91271		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			9.30000	102.36898	9.30000	102.34328		0.00	0	0	
<b>Total ABS15 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABS15</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ABS16 On 11/11/2025 Spot Bond			9.84500	103.63967	9.84500	103.61216		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			10.15500	103.72097	10.15500	103.69259		30,465,000,000,000.00	3,000,000,000	1,500,000,000	
<b>Total ABS17 SPOT</b>								<b>30,465,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>	
<b>Total For ABS17</b>								<b>30,465,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>	
ABS18 On 26/09/2023 Spot Bond			9.87000	102.00608	9.87000	101.97894		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			8.50500	99.87547	8.50500	99.85263		170,100,000,000.00	20,000,000	20,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ABS6 SPOT</b>									<b>170,100,000,000.00</b>	<b>20,000,000</b>	<b>20,000,000</b>
<b>Total For ABS6</b>									<b>170,100,000,000.00</b>	<b>20,000,000</b>	<b>20,000,000</b>
ABS7 On 11/09/2026 Spot Bond			10.21500	94.81194	10.21500	94.78585			83,558,700,000,000.00	8,180,000,000	4,096,800,000
<b>Total ABS7 SPOT</b>									<b>13,558,700,000,000.00</b>	<b>8,180,000,000</b>	<b>4,096,800,000</b>
<b>Total For ABS7</b>									<b>13,558,700,000,000.00</b>	<b>8,180,000,000</b>	<b>4,096,800,000</b>
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.03398	100.00000	11.00929			0.00	0	0
<b>Total ABS7/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS7/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABSI2 On 07/12/2023 Spot Bond			3.89000	3.89000	3.89000	283.05941			0.00	0	10,000,000
<b>Total ABSI2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For ABSI2</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
ABSI4 On 31/01/2022 Spot Bond			3.38000	153.73331	3.38000	153.69648			0.00	0	0
<b>Total ABSI4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ABT01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ABT02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ACIF1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACIF1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL08€ On 25/11/2020 Spot Bond			10.00000	102.24200	10.00000	102.21500			0.00	0	0
<b>Total ACL089/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL089/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL097 On 20/12/2025 Spot Bond					0.00000	89.06154			0.00	0	0
<b>Total ACL097 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL097</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL09€ On 20/12/2025 Spot Bond					0.00000	88.14952			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			7.79000	7.79000	7.79000	101.95507			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					0.00000	235.77376			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12£ On 20/09/2021 Spot Bond					0.00000	235.81261				0.00	0	0
<b>Total ACL128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12£ On 20/09/2021 Spot Bond					0.00000	99.83077				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>
ACL14£ On 25/11/2020 Spot Bond			10.00000	102.24200	10.00000	102.21500				0.00	0	0
<b>Total ACL142/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL142/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14£ On 20/12/2021 Spot Bond					0.00000	99.83023				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>
ACL16£ On 20/06/2019 Spot Bond			8.35500	8.35500	8.35500	100.53601				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>
ACL17£ On 20/06/2019 Spot Bond					0.00000	99.83099				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>
ACL17£ On 20/06/2019 Spot Bond					0.00000	99.84035				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>
ACL18£ On 20/06/2019 Spot Bond					0.00000	100.30617				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>
ACL18£ On 20/09/2022 Spot Bond					0.00000	99.83171				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>
ACL18£ On 20/09/2020 Spot Bond					0.00000	100.50994				0.00	0	0
<b>Total ACL187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL18£ On 20/09/2020 Spot Bond					0.00000	99.82690				0.00	0	0
<b>Total ACL188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL19£ On 20/09/2022 Spot Bond					0.00000	99.82645				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL194 On 20/09/2022 Spot Bond					0.00000	99.82645				0.00	0	0
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL201 On 20/12/2022 Spot Bond					0.00000	99.82328				0.00	0	0
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL202 On 20/12/2022 Spot Bond					0.00000	99.82328				0.00	0	0
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL203 On 30/01/2023 Spot Bond					0.00000	159.73700				0.00	0	0
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL204 On 14/02/2023 Spot Bond					0.00000	161.68264				0.00	0	0
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL214 On 20/09/2020 Spot Bond					0.00000	95.34598				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>
ACL216 On 20/12/2018 Spot Bond					0.00000	99.84406				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					0.00000	99.83249				0.00	0	0
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL218 On 11/05/2020 Spot Bond					0.00000	100.76711				0.00	0	0
<b>Total ACL218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL220 On 26/01/2021 Spot Bond					0.00000	101.19340				0.00	0	0
<b>Total ACL220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL221 On 20/09/2021 Spot Bond					0.00000	99.83322				0.00	0	0
<b>Total ACL221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL222 On 20/09/2021 Spot Bond					0.00000	99.83604				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AECI01 On 11/09/2021 Spot Bond					0.00000	100.14074				0.00	0	0
<b>Total AECI01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AECI01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AECI02 On 11/09/2023 Spot Bond					0.00000	100.42537				0.00	0	0
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AECI03 On 21/11/2022 Spot Bond					0.00000	100.49825				0.00	0	0
<b>Total AECI03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AECI03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AECI04 On 21/11/2023 Spot Bond					0.00000	100.50121				0.00	0	0
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AGL01 On 29/11/2023 Spot Bond					0.00000	100.40424				0.00	0	0
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	102.99405				0.00	0	0
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.33058				0.00	0	0
<b>Total AHF2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.96386				0.00	0	0
<b>Total AHF2B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.10479				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					0.00000	101.43789				0.00	240,000,000	120,000,000
<b>Total AHF3A3 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
<b>Total For AHF3A3</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
AHF3A: On 18/04/2019 Spot Bond					0.00000	101.30792				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					0.00000	101.68798				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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					0.00000	101.61204			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					0.00000	102.23374			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					0.00000	102.00656			0.00	0	0
<b>Total AHF3C3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.49461			0.00	0	0
<b>Total AHF5A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.50956			0.00	0	0
<b>Total AHF5A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5A: On 21/08/2023 Spot Bond			9.86200	108.98980	9.86200	100.77569			0.00	0	0
<b>Total AHF5A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.52734			0.00	0	0
<b>Total AHF5B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.55102			0.00	0	0
<b>Total AHF5C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5D: On 21/08/2023 Spot Bond					0.00000	100.71630			0.00	0	0
<b>Total AHF5D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHL01L: On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AHL01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHL1A: On 15/04/2020 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		000,000,000,000,000.00	10,000,000,000	10,000,000,000	

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 AHY2U SPOT</b>									<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>
<b>Total For AHY2U</b>									<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			175,000,000,000,000.00	11,750,000,000	11,750,000,000
<b>Total AIG2U SPOT</b>									<b>175,000,000,000,000.00</b>	<b>11,750,000,000</b>	<b>11,750,000,000</b>
<b>Total For AIG2U</b>									<b>175,000,000,000,000.00</b>	<b>11,750,000,000</b>	<b>11,750,000,000</b>
AIR01 On 15/03/2019 Spot Bond			7.60500	102.34942	7.60500	102.32849			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			9.90500	107.59990	9.90500	107.57132			0.00	0	380,000,000
<b>Total AIR02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>380,000,000</b>
<b>Total For AIR02</b>									<b>0.00</b>	<b>0</b>	<b>380,000,000</b>
AIR04 On 29/05/2024 Spot Bond			9.81000	98.05089	9.81000	98.02495			0.00	0	100,000,000
<b>Total AIR04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For AIR04</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AIR04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR05 On 29/05/2030 Spot Bond			11.28500	92.25381	11.28500	92.22583			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			4.24000	174.33412	4.24000	174.28813			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>
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total APF01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
APF02 On 26/09/2019 Spot Bond					0.00000	102.59372			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					0.00000	101.32668			0.00	0	0
<b>Total APF04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
APF05 On 24/08/2020 Spot Bond					0.00000	100.42901			0.00	0	0
<b>Total APF05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
APF06 On 24/08/2022 Spot Bond					0.00000	101.02703			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF07 On 25/06/2023 Spot Bond					0.00000	101.97191				0.00	0	0
<b>Total APF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF08 On 24/07/2021 Spot Bond					0.00000	101.21329				0.00	0	0
<b>Total APF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF09 On 24/07/2023 Spot Bond					0.00000	101.24463				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>
<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



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AS224U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS224U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS248U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS248U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS249U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS249U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS266U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS266U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS288U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS288U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS294U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS294U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01 On 20/03/2019 Spot Bond					0.00000	99.84042				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					0.00000	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			4.10500	231.12373	4.10500	231.06359				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					0.00000	100.08317				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					0.00000	100.73286				0.00	0	0
<b>Total ASN036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03 On 07/12/2033 Spot Bond			4.12000	206.90958	4.12000	206.85569				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN04 On 21/11/2019 Spot Bond					0.00000	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					0.00000	101.31209				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					0.00000	101.12534				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					0.00000	101.08124				0.00	0	0
<b>Total ASN061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN061</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06 On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN064 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN064</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06 On 07/02/2020 Spot Bond					0.00000	100.86032				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					0.00000	99.80972				0.00	0	0
<b>Total ASN078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08 On 20/09/2020 Spot Bond					0.00000	99.83822				0.00	0	0
<b>Total ASN080 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN080</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08 On 20/06/2020 Spot Bond					0.00000	101.09557				0.00	154,000,000	38,500,000
<b>Total ASN083 SPOT</b>										<b>0.00</b>	<b>154,000,000</b>	<b>38,500,000</b>
<b>Total For ASN083</b>										<b>0.00</b>	<b>154,000,000</b>	<b>38,500,000</b>
ASN08 On 03/09/2020 Spot Bond					0.00000	100.28006				0.00	0	0
<b>Total ASN084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08 On 01/10/2020 Spot Bond					0.00000	100.79472				0.00	0	0
<b>Total ASN087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09 On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN091 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN091</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN091 On 21/10/2020 Spot Bond					0.00000	101.28436				0.00	0	0
<b>Total ASN092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN092 On 10/11/2020 Spot Bond					0.00000	100.75448				0.00	0	0
<b>Total ASN096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN096 On 20/12/2020 Spot Bond					0.00000	83.47866				0.00	0	0
<b>Total ASN099 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN099</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN111 On 02/12/2020 Spot Bond					0.00000	100.25614				0.00	0	0
<b>Total ASN111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN111 On 07/03/2021 Spot Bond					0.00000	100.15203				0.00	0	0
<b>Total ASN113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN113 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN115 On 20/12/2020 Spot Bond					0.00000	99.78559				0.00	0	0
<b>Total ASN121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN121 On 20/03/2019 Spot Bond					0.00000	99.83715				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>
ASN125 On 24/02/2019 Spot Bond					0.00000	100.43391				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>
ASN128 On 24/02/2019 Spot Bond					0.00000	100.43147				0.00	0	0
<b>Total ASN129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN129 On 24/02/2019 Spot Bond					0.00000	100.42705				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>
ASN130 On 03/03/2019 Spot Bond					0.00000	100.25348				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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					0.00000	100.25146				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					0.00000	99.78746				0.00	0	0
<b>Total ASN134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 31/12/2018 Spot Bond					0.00000	99.45000				0.00	0	0
<b>Total ASN136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 31/01/2022 Spot Bond			4.11000	150.47624	4.11000	150.43724				0.00	0	0
<b>Total ASN137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 31/12/2018 Spot Bond					0.00000	99.45000				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					0.00000	101.38057				0.00	0	0
<b>Total ASN143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 20/06/2021 Spot Bond					0.00000	79.05901				0.00	0	0
<b>Total ASN145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 04/05/2021 Spot Bond					0.00000	100.92759				0.00	0	0
<b>Total ASN146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 04/05/2021 Spot Bond					0.00000	100.92759				0.00	0	319,999,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>319,999,900</b>
<b>Total For ASN147</b>										<b>0.00</b>	<b>0</b>	<b>319,999,900</b>
ASN147 On 31/01/2022 Spot Bond			4.15500	150.27817	4.15500	150.23905				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>
ASN149 On 31/05/2021 Spot Bond					0.00000	113.70964				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>
ASN150 On 02/06/2021 Spot Bond					0.00000	100.26156				0.00	0	0
<b>Total ASN152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN152 On 31/03/2028 Spot Bond			4.83000	161.44209	4.83000	161.39693				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>
ASN154 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN156 On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN157 On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN159 On 08/08/2021 Spot Bond					0.00000	100.87418				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>
ASN160 On 19/08/2021 Spot Bond					0.00000	100.57816				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>
ASN161 On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN163 On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN164</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN164 On 20/06/2021 Spot Bond					0.00000	100.79873				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17:On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17:On 02/12/2019 Spot Bond					0.00000	100.24549				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					0.00000	100.00000				0.00	0	0
<b>Total ASN176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17:On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17:On 25/02/2022 Spot Bond					0.00000	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					0.00000	99.81359				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					0.00000	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					0.00000	100.02243				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					0.00000	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					0.00000	100.00000				0.00	0	0
<b>Total ASN193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19:On 30/06/2022 Spot Bond					0.00000	101.85390				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			4.44500	101.77660	4.44500	101.74933				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
ASN195 On 20/06/2022 Spot Bond					0.00000	99.84212				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>
ASN196 On 01/07/2022 Spot Bond					0.00000	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>
ASN200 On 25/07/2022 Spot Bond					0.00000	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>
ASN200 On 21/07/2022 Spot Bond					0.00000	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>
ASN201 On 18/07/2022 Spot Bond					0.00000	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>
ASN202 On 20/06/2022 Spot Bond					0.00000	99.84057				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>
ASN203 On 20/06/2022 Spot Bond					0.00000	99.82990				0.00	52,800,000	13,200,000
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>52,800,000</b>	<b>13,200,000</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>52,800,000</b>	<b>13,200,000</b>
ASN204 On 25/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN207 On 24/08/2021 Spot Bond					0.00000	100.50035				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					0.00000	100.54325				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					0.00000	100.36402				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					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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>
ASN21: On 01/09/2021 Spot Bond					0.00000	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>
ASN21: On 29/08/2022 Spot Bond					0.00000	100.35463				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>
ASN21: On 12/09/2022 Spot Bond					0.00000	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>
ASN21: On 12/09/2022 Spot Bond					0.00000	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>
ASN21: On 19/09/2021 Spot Bond					0.00000	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>
ASN21: On 20/09/2022 Spot Bond					0.00000	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>
ASN22: On 22/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN22: On 25/10/2022 Spot Bond					0.00000	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					0.00000	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					0.00000	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					0.00000	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					0.00000	100.00000				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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					0.00000	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	8.56000	8.56000	100.36892				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					0.00000	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					0.00000	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					0.00000	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					0.00000	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					0.00000	100.00000				0.00	0	0
<b>Total ASN239 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN239</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN24 On 02/02/2023 Spot Bond					0.00000	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					0.00000	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					0.00000	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					0.00000	100.14255				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					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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>
ASN244 On 30/03/2023 Spot Bond					0.00000	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>
ASN245 On 12/04/2023 Spot Bond					0.00000	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>
ASN246 On 13/04/2023 Spot Bond					0.00000	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>
ASN247 On 09/05/2023 Spot Bond					0.00000	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>
ASN250 On 16/05/2023 Spot Bond					0.00000	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>
ASN251 On 16/05/2023 Spot Bond					0.00000	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>
ASN252 On 27/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN253 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN253</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN253 On 25/05/2023 Spot Bond					0.00000	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>
ASN254 On 29/05/2021 Spot Bond					0.00000	100.33657				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>
ASN255 On 05/06/2023 Spot Bond					0.00000	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>
ASN256 On 02/06/2023 Spot Bond					0.00000	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>
ASN257 On 22/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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>
ASN261: On 22/06/2023 Spot Bond					0.00000	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>
ASN262: On 22/06/2023 Spot Bond					0.00000	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>
ASN263: On 20/06/2023 Spot Bond					0.00000	99.81397				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>
ASN264: On 30/06/2023 Spot Bond					0.00000	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>
ASN265: On 10/07/2023 Spot Bond					0.00000	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>
ASN268: On 10/07/2023 Spot Bond					0.00000	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>
ASN269: On 20/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN270 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN270</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN270: On 20/07/2023 Spot Bond					0.00000	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>
ASN271: On 20/07/2023 Spot Bond					0.00000	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>
ASN272: On 25/07/2023 Spot Bond					0.00000	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>
ASN273: On 20/06/2023 Spot Bond					0.00000	99.84118				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>
ASN274: On 27/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total 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>
ASN275 On 04/08/2023 Spot Bond					0.00000	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>
ASN276 On 08/08/2019 Spot Bond					0.00000	100.75526			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>
ASN277 On 15/08/2023 Spot Bond					0.00000	100.67376			0.00	0	0
<b>Total ASN278 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN278</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN278 On 20/08/2048 Spot Bond					0.00000	100.56006			0.00	0	0
<b>Total ASN279 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN279</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN279 On 21/08/2023 Spot Bond					0.00000	100.52615			0.00	0	0
<b>Total ASN280 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN280</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN280 On 24/08/2023 Spot Bond					0.00000	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>
ASN281 On 24/08/2023 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total ASN282 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN282</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN282 On 24/08/2023 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total ASN283 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN283</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN283 On 24/08/2023 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total ASN284 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN284</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN284 On 05/09/2023 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total ASN285 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN285</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN285 On 13/09/2025 Spot Bond					0.00000	99.99962			0.00	0	0
<b>Total ASN286 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN286</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN286 On 14/09/2023 Spot Bond					0.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN287 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN287</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN287 On 21/09/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN289 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN289</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN289 On 21/09/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN290 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN290</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN290 On 26/09/2023 Spot Bond					0.00000	101.95460				0.00	0	0
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN291 On 02/10/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN293 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN293</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN293 On 09/10/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN295 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN295</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN295 On 26/10/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN297 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN297</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN297 On 26/10/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN298 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN298</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN298 On 26/10/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN299 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN299</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN300 On 20/12/2023 Spot Bond					0.00000	99.83362				0.00	0	0
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN300 On 15/11/2024 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN75U On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ASN75U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN75U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW18 On 05/12/2020 Spot Bond					0.00000	100.73798				0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total BAW18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For BAW18</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
BAW19 On 05/12/2020 Spot Bond			8.78500	101.60944	8.78500	101.58544			17,570,000,000,000.00	2,000,000,000	1,000,000,000
<b>Total BAW19 SPOT</b>									<b>17,570,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For BAW19</b>									<b>17,570,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
BAW21 On 24/03/2022 Spot Bond			8.73500	103.62147	8.73500	103.59699			0.00	0	13,600,000
<b>Total BAW21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>13,600,000</b>
<b>Total For BAW21</b>									<b>0.00</b>	<b>0</b>	<b>13,600,000</b>
BAW21 On 24/03/2022 Spot Bond			9.30000	102.03989	9.30000	102.01426			0.00	0	0
<b>Total BAW21/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW21/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW22 On 07/12/2022 Spot Bond					0.00000	101.30788			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					0.00000	102.67338			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					0.00000	101.64790			0.00	0	0
<b>Total BAW25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total BAW26U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW26U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total BAW27U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW27U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW28 On 06/06/2022 Spot Bond					0.00000	101.50762			0.00	0	0
<b>Total BAW28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW29 On 22/02/2023 Spot Bond					0.00000	100.49050			0.00	0	0
<b>Total BAW29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW30 On 05/12/2021 Spot Bond					0.00000	100.18998			0.00	0	0
<b>Total BAW30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA4 On 31/03/2019 Spot Bond					0.00000	102.25192			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYA45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA51 On 31/03/2019 Spot Bond					0.00000	102.39812				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>
BAYA52 On 31/03/2019 Spot Bond					0.00000	102.72580				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>
BAYA54 On 30/09/2019 Spot Bond					0.00000	102.98499				0.00	150,071,432	75,035,716
<b>Total BAYA54 SPOT</b>										<b>0.00</b>	<b>150,071,432</b>	<b>75,035,716</b>
<b>Total For BAYA54</b>										<b>0.00</b>	<b>150,071,432</b>	<b>75,035,716</b>
BAYA57 On 31/03/2022 Spot Bond					0.00000	105.87740				0.00	0	0
<b>Total BAYA57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA57</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA58 On 30/06/2020 Spot Bond					0.00000	103.96352				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>
BAYA59 On 30/06/2022 Spot Bond			12.35000	108.19352	12.35000	108.15829				0.00	0	500,000,000
<b>Total BAYA59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For BAYA59</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
BAYA60 On 30/06/2020 Spot Bond			12.08500	12.08500	12.08500	106.01048				0.00	0	0
<b>Total BAYA60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA61 On 30/06/2020 Spot Bond					0.00000	102.42100				0.00	0	0
<b>Total BAYA61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA62 On 30/09/2020 Spot Bond					0.00000	102.28163				0.00	0	0
<b>Total BAYA62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA63 On 30/11/2020 Spot Bond					0.00000	103.62647				0.00	0	0
<b>Total BAYA63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA64 On 30/09/2022 Spot Bond					0.00000	102.30152				0.00	0	0
<b>Total BAYA64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA65 On 30/09/2020 Spot Bond					0.00000	102.20207				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYA65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA65 On 31/03/2021 Spot Bond					0.00000	102.28174				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			12.33500	12.33500	12.33500	98.39715				0.00	0	0
<b>Total BAYA67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA67 On 30/06/2021 Spot Bond					0.00000	102.15248				0.00	0	0
<b>Total BAYA69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA69 On 30/06/2021 Spot Bond					0.00000	102.15248				0.00	0	0
<b>Total BAYA70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA70</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA70 On 30/06/2021 Spot Bond					0.00000	102.15248				0.00	0	0
<b>Total BAYA71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA71 On 31/03/2020 Spot Bond					0.00000	102.89794				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					0.00000	107.77489				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					0.00000	102.99736				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					0.00000	102.59996				0.00	0	0
<b>Total BAYB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB12 On 30/09/2023 Spot Bond					0.00000	102.64877				0.00	0	0
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.64877				0.00	0	0
<b>Total BAYB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB14 On 30/09/2023 Spot Bond					0.00000	102.64877				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD1I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD2I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD3I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD4I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD5I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC124 On 30/05/2019 Spot Bond					0.00000	100.27331				0.00	0	0
<b>Total BC124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ10 On 12/07/2019 Spot Bond					0.00000	101.44671				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					0.00000	100.74509				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					0.00000	100.76331				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					0.00000	100.01071				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					0.00000	99.76417				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
BD020€ On 28/04/2028 Spot Bond			9.17500	9.17500	9.17500	193.81288				0.00	0	0
<b>Total BD0205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD020€ On 02/03/2028 Spot Bond			9.17500	9.17500	9.17500	194.48997				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>
BD030€ On 18/04/2028 Spot Bond			9.56000	9.56000	9.56000	92.45930				0.00	0	0
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD302L On 18/04/2028 Spot Bond			100.00000	9.26651	100.00000	9.24590				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>
BDX21€ On 05/08/2033 Spot Bond					0.00000	100.94221				0.00	0	0
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1A7€ 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					0.00000	101.81382				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			8.48500	102.79673	8.48500	102.77314				0.00	0	1,068,540,000
<b>Total BGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,068,540,000</b>
<b>Total For BGL02</b>										<b>0.00</b>	<b>0</b>	<b>1,068,540,000</b>
BGL03 On 05/02/2020 Spot Bond					0.00000	103.12678				0.00	0	40,000,000
<b>Total BGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For BGL03</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
BGL04 On 05/02/2020 Spot Bond			8.22500	105.51131	8.22500	105.48820				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			10.58500	104.33327	10.58500	104.30354				0.00	0	0
<b>Total BGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL06 On 04/09/2020 Spot Bond					0.00000	102.63401				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			11.28000	104.86197	11.28000	104.83018				0.00	0	200,000,000
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
BGL08 On 03/09/2022 Spot Bond					0.00000	100.29576				0.00	0	0
<b>Total BGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL09 On 29/09/2020 Spot Bond			10.28500	104.14019	10.28500	104.11134				0.00	0	0
<b>Total BGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL10 On 05/05/2021 Spot Bond					0.00000	101.10892				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			11.06500	104.11289	11.06500	104.08192				0.00	0	0
<b>Total BGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL12 On 20/08/2021 Spot Bond					0.00000	105.66529				0.00	10,000,000	47,400,000
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>10,000,000</b>	<b>47,400,000</b>
<b>Total For BGL12</b>										<b>0.00</b>	<b>10,000,000</b>	<b>47,400,000</b>
BGL13 On 20/08/2021 Spot Bond			9.71500	108.35479	9.71500	108.32686				0.00	0	0
<b>Total BGL13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL14 On 03/11/2021 Spot Bond					0.00000	104.35986				0.00	0	0
<b>Total BGL14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL15 On 17/03/2022 Spot Bond					0.00000	102.68142				0.00	0	104,000,000
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>104,000,000</b>
<b>Total For BGL15</b>										<b>0.00</b>	<b>0</b>	<b>104,000,000</b>
BGL16 On 25/05/2022 Spot Bond					0.00000	100.51853				0.00	0	0
<b>Total BGL16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL17 On 14/08/2024 Spot Bond					0.00000	103.77960				0.00	0	0
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL18 On 30/09/2022 Spot Bond					0.00000	104.24224				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total BGL18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL19 On 29/09/2024 Spot Bond					0.00000	104.97028			0.00	0	298,100,000
<b>Total BGL19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>298,100,000</b>
<b>Total For BGL19</b>									<b>0.00</b>	<b>0</b>	<b>298,100,000</b>
BGT01 On 12/09/2022 Spot Bond					0.00000	103.30875			0.00	0	11,761,400
<b>Total BGT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>11,761,400</b>
<b>Total For BGT01</b>									<b>0.00</b>	<b>0</b>	<b>11,761,400</b>
BID05 On 30/06/2019 Spot Bond					0.00000	101.89384			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			8.47500	104.23088	8.47500	104.20725		37,290,000,000,000.00	4,400,000,000	2,200,000,000	
<b>Total BID06 SPOT</b>								<b>37,290,000,000,000.00</b>	<b>4,400,000,000</b>	<b>2,200,000,000</b>	
<b>Total For BID06</b>								<b>37,290,000,000,000.00</b>	<b>4,400,000,000</b>	<b>2,200,000,000</b>	
BID07 On 30/06/2020 Spot Bond					0.00000	101.96812			0.00	0	0
<b>Total BID07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BID08 On 30/06/2022 Spot Bond					0.00000	101.76429			0.00	0	357,100,000
<b>Total BID08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>357,100,000</b>
<b>Total For BID08</b>									<b>0.00</b>	<b>0</b>	<b>357,100,000</b>
BID09 On 15/11/2021 Spot Bond					0.00000	100.61933			0.00	0	0
<b>Total BID09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BID10 On 15/11/2023 Spot Bond					0.00000	100.63217			0.00	0	0
<b>Total BID10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BID11 On 15/11/2023 Spot Bond			9.45000	106.84767	9.45000	101.30790			0.00	0	0
<b>Total BID11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.14517			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					0.00000	99.74949			0.00	0	0
<b>Total BPPF02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0 On 15/09/2020 Spot Bond					0.00000	100.21365			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
BPPF04 On 22/03/2019 Spot Bond					0.00000	99.78491				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>
BPPF07 On 22/03/2021 Spot Bond					0.00000	99.75978				0.00	0	0
<b>Total BPPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF08 On 23/01/2019 Spot Bond					0.00000	101.04641				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>
BPPF09 On 23/07/2019 Spot Bond					0.00000	101.10526				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>
BPPF10 On 23/07/2021 Spot Bond					0.00000	101.15506				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>
BPPF11 On 09/10/2019 Spot Bond					0.00000	101.40674				0.00	0	0
<b>Total BPPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF12 On 09/10/2023 Spot Bond					0.00000	101.50933				0.00	0	0
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2A11 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>
BS2A21 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>
BS2B11 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>
BS2C11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ20 On 27/03/2020 Spot Bond					0.00000	101.93679				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BWZ20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ20A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.91555				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 10/11/2019 Spot Bond					0.00000	101.14923				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					0.00000	100.77960				0.00	0	0
<b>Total BWZJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX161U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX161U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX162U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX162U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX163U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX163U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX164U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX164U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BYA68U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BYA68U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BYB10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BYB10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL13 On 01/02/2019 Spot Bond					0.00000	101.53984				0.00	0	0
<b>Total CBL13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL14 On 01/02/2019 Spot Bond			8.99500	104.51296	8.99500	104.48751				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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					0.00000	102.26779			0.00	0	200,000,000
<b>Total CBL17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For CBL17</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
CBL18 On 23/08/2019 Spot Bond			9.22500	104.57158	9.22500	104.54595			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					0.00000	102.34610			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			9.38500	99.74366	9.38500	99.71839			0.00	0	0
<b>Total CBL22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL24 On 02/11/2020 Spot Bond					0.00000	101.07085			0.00	0	0
<b>Total CBL24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL25 On 06/05/2019 Spot Bond					0.00000	101.23290			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			9.68500	104.12690	9.68500	104.09969			0.00	0	0
<b>Total CBL26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL27 On 12/05/2020 Spot Bond					0.00000	101.63002			0.00	0	0
<b>Total CBL27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL28 On 21/05/2021 Spot Bond					0.00000	100.49955			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			10.53000	106.89509	10.53000	106.86513			0.00	0	0
<b>Total CCT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CCT02 On 12/06/2024 Spot Bond			10.40500	105.03088	10.40500	105.00161		12,486,000,000,000.00	1,200,000,000	600,000,000	
<b>Total CCT02 SPOT</b>								<b>12,486,000,000,000.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>	
<b>Total For CCT02</b>								<b>12,486,000,000,000.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>	
CCT03 On 15/03/2025 Spot Bond			10.76500	104.50224	10.76500	104.47198		0.00	0	130,000,000	

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 CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
CCT04 On 17/07/2027 Spot Bond			10.68500	10.68500	10.68500	102.42042				0.00	0	132,108,400
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>132,108,400</b>
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	<b>132,108,400</b>
CGR14 On 25/11/2020 Spot Bond			10.00000	102.24150	10.00000	102.21480				0.00	0	0
<b>Total CGR14/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR21 On 12/10/2020 Spot Bond					0.00000	101.95187				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					0.00000	101.04333				0.00	0	0
<b>Total CGR23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR24 On 08/02/2021 Spot Bond					0.00000	103.12367				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					0.00000	102.86823				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					0.00000	101.01657				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					0.00000	102.21369				0.00	0	0
<b>Total CGR29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR32 On 21/07/2020 Spot Bond					0.00000	101.55235				0.00	0	0
<b>Total CGR32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR33 On 22/09/2020 Spot Bond					0.00000	99.68350				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>
CGR37 On 08/02/2019 Spot Bond					0.00000	100.82617				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					0.00000	100.88914				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CGR38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CGR39U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR39U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CGR40U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR41 On 25/06/2021 Spot Bond					0.00000	102.37104				0.00	0	0
<b>Total CGR41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR42 On 03/08/2023 Spot Bond					0.00000	101.18783				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	10.11000	10.11000	104.52140				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	148.66253	3.14000	148.55377				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN193 On 13/09/2021 Spot Bond			4.08000	4.08000	4.08000	144.32565				0.00	0	0
<b>Total CLN198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN230 On 25/11/2020 Spot Bond			10.00000	102.24200	10.00000	102.21500				0.00	0	0
<b>Total CLN230/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN230/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN231 On 25/11/2020 Spot Bond			10.00000	102.24200	10.00000	102.21500				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>
CLN242 On 24/02/2019 Spot Bond			8.59000	102.93087	8.59000	102.91499				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>
CLN243 On 24/02/2019 Spot Bond			9.35000	102.77935	9.35000	102.75350				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>
CLN262 On 26/03/2019 Spot Bond			8.15500	102.48934	8.15500	102.46695				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>
CLN292 On 25/11/2020 Spot Bond			10.00000	102.24200	10.00000	102.21500				0.00	0	0
<b>Total CLN292/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN292/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN313 On 14/11/2022 Spot Bond					0.00000	100.75907				0.00	0	0
<b>Total CLN313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN314 On 14/11/2022 Spot Bond			11.30000	95.32329	11.30000	95.29435				0.00	0	0
<b>Total CLN314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN315 On 20/03/2023 Spot Bond			11.82000	96.57747	11.82000	96.54684				0.00	0	0
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN317 On 20/03/2023 Spot Bond					0.00000	99.81369				0.00	0	0
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN318 On 14/11/2022 Spot Bond					0.00000	100.74345				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN327 On 20/06/2023 Spot Bond					0.00000	99.81397				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>
CLN340 On 20/12/2018 Spot Bond					0.00000	99.83749				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>
CLN343 On 20/12/2023 Spot Bond					0.00000	99.80078				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>
CLN344 On 20/12/2018 Spot Bond					0.00000	99.84406				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>
CLN345 On 20/12/2023 Spot Bond					0.00000	99.06951				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>
CLN360 On 20/03/2019 Spot Bond					0.00000	99.84827				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>
CLN362 On 20/03/2024 Spot Bond			10.48000	102.72153	10.48000	102.69255				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>
CLN363 On 20/03/2024 Spot Bond					0.00000	99.83543				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>
CLN364 On 06/08/2023 Spot Bond					0.00000	101.06461				0.00	0	0
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN365 On 20/03/2024 Spot Bond			12.62000	104.35334	12.62000	104.31807				0.00	0	0
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN366 On 06/08/2023 Spot Bond					0.00000	101.10448				0.00	0	0
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN370 On 26/07/2022 Spot Bond					0.00000	101.23906				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN370 On 20/03/2024 Spot Bond					0.00000	108.46736				0.00	0	0
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN371 On 20/09/2023 Spot Bond					0.00000	99.83774				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>
CLN372 On 20/03/2021 Spot Bond			9.08500	103.88779	9.08500	103.86230				0.00	0	0
<b>Total CLN376 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN376</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN376 On 20/06/2019 Spot Bond					0.00000	98.51139				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>
CLN378 On 20/03/2024 Spot Bond			10.98000	100.75662	10.98000	100.72687				0.00	0	0
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN379 On 20/09/2024 Spot Bond			11.00000	102.54622	11.00000	102.51590				0.00	0	0
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN380 On 20/03/2021 Spot Bond					0.00000	99.81552				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>
CLN382 On 20/09/2024 Spot Bond			12.41000	101.26843	12.41000	101.23476				0.00	0	0
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN384 On 20/09/2024 Spot Bond					0.00000	99.79911				0.00	0	0
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN385 On 20/03/2021 Spot Bond					0.00000	99.83439				0.00	0	0
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN386 On 26/01/2021 Spot Bond					0.00000	101.31032				0.00	0	0
<b>Total CLN387 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN387</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN387 On 20/09/2019 Spot Bond					0.00000	99.82435				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN393 On 20/12/2019 Spot Bond					0.00000	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>
CLN394 On 20/09/2022 Spot Bond					0.00000	99.83359				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>
CLN395 On 20/03/2020 Spot Bond					0.00000	99.82068				0.00	0	0
<b>Total CLN396 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN396</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN397 On 20/06/2020 Spot Bond					0.00000	100.04854				0.00	0	0
<b>Total CLN397 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN397</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN398 On 14/11/2022 Spot Bond					0.00000	100.71845				0.00	0	0
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN399 On 14/11/2022 Spot Bond					0.00000	100.71454				0.00	0	0
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN400 On 20/06/2020 Spot Bond					0.00000	99.83347				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>
CLN401 On 20/06/2020 Spot Bond					0.00000	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>
CLN407 On 20/06/2020 Spot Bond					0.00000	99.83253				0.00	0	0
<b>Total CLN407 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN407</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN409 On 18/07/2020 Spot Bond					0.00000	101.61148				0.00	0	0
<b>Total CLN409 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN409</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN410 On 20/09/2020 Spot Bond					0.00000	99.81560				0.00	0	0
<b>Total CLN410 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN410</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN411 On 20/09/2020 Spot Bond					0.00000	99.81466				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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					0.00000	101.61907				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					0.00000	100.97561				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					0.00000	99.80807				0.00	0	0
<b>Total CLN415 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN415</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN415 On 18/07/2020 Spot Bond					0.00000	101.71766				0.00	0	0
<b>Total CLN416 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN416</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN416 On 23/09/2020 Spot Bond					0.00000	99.69796				0.00	0	0
<b>Total CLN418 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN418</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN418 On 20/12/2020 Spot Bond					0.00000	99.79872				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	7.01000	7.01000	53.09129				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					0.00000	99.79684				0.00	0	0
<b>Total CLN420 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN420</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN420 On 26/01/2021 Spot Bond					0.00000	101.62666				0.00	0	0
<b>Total CLN421 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN421</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN421 On 20/12/2020 Spot Bond					0.00000	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					0.00000	112.85313				0.00	0	0
<b>Total CLN423 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN423</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN423 On 20/12/2020 Spot Bond					0.00000	115.83546				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN424 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN424</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN424 On 20/12/2020 Spot Bond					0.00000	101.62064				0.00	0	0
<b>Total CLN425 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN425</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN425 On 20/12/2020 Spot Bond					0.00000	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					0.00000	99.84687				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					0.00000	99.75938				0.00	0	0
<b>Total CLN429 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN429</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN429 On 20/12/2020 Spot Bond					0.00000	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					0.00000	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					0.00000	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					0.00000	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					0.00000	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					0.00000	99.81658				0.00	0	0
<b>Total CLN436 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN436</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN436 On 20/12/2020 Spot Bond					0.00000	99.82505				0.00	0	0
<b>Total CLN437 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN437</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN437 On 03/02/2021 Spot Bond					0.00000	100.98239				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN439 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN439</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN44( On 20/03/2021 Spot Bond					0.00000	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>
CLN44( On 20/03/2021 Spot Bond					0.00000	99.66598				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>
CLN44( On 23/05/2021 Spot Bond					0.00000	100.55528				0.00	0	0
<b>Total CLN444 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>
CLN44( On 24/05/2021 Spot Bond			9.18500	105.24988	9.18500	105.22378				0.00	0	0
<b>Total CLN445 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN445</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN45( On 31/01/2022 Spot Bond			4.38000	149.29257	4.38000	149.25282				0.00	0	0
<b>Total CLN452 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN452</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN45( On 31/01/2025 Spot Bond			6.67000	108.49893	6.67000	108.46347				0.00	0	0
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN45( On 31/01/2025 Spot Bond			6.61000	108.85783	6.61000	108.82243				0.00	0	0
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN45( On 04/05/2021 Spot Bond					0.00000	100.46617				0.00	0	0
<b>Total CLN455 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN455</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN45( On 20/12/2021 Spot Bond					0.00000	99.79291				0.00	0	0
<b>Total CLN456 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN456</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN45( On 17/11/2021 Spot Bond					0.00000	100.59541				0.00	0	0
<b>Total CLN457 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN457</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN45( On 29/11/2021 Spot Bond					0.00000	101.26382				0.00	0	0
<b>Total CLN458 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN458</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN46( On 29/11/2021 Spot Bond					0.00000	100.36478				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN460 On 15/02/2022 Spot Bond					0.00000	104.44264				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>
CLN461 On 16/02/2022 Spot Bond			10.25500	105.68026	10.25500	105.65154				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>
CLN462 On 13/03/2022 Spot Bond			10.23000	102.02425	10.23000	101.99614				0.00	0	405,200,000
<b>Total CLN464 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>405,200,000</b>
<b>Total For CLN464</b>										<b>0.00</b>	<b>0</b>	<b>405,200,000</b>
CLN464 On 14/03/2020 Spot Bond					0.00000	99.97717				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					0.00000	101.81063				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>
CLN467 On 28/03/2020 Spot Bond					0.00000	101.84722				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>
CLN468 On 28/03/2022 Spot Bond					0.00000	103.19299				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>
CLN469 On 17/05/2019 Spot Bond					0.00000	100.54704				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>
CLN471 On 19/11/2022 Spot Bond					0.00000	100.64751				0.00	0	0
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN472 On 23/06/2021 Spot Bond					0.00000	100.20557				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>
CLN475 On 20/09/2020 Spot Bond					0.00000	99.81466				0.00	0	0
<b>Total CLN476 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN476</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN476 On 29/11/2021 Spot Bond			100.00000	17.92808	100.00000	17.88796				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN48( 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>
CLN48( On 07/06/2022 Spot Bond					0.00000	100.20477				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>
CLN48( On 20/05/2021 Spot Bond					0.00000	100.71031				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>
CLN48( On 20/05/2021 Spot Bond					0.00000	102.20437				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>
CLN48( On 02/12/2021 Spot Bond					0.00000	101.28750				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>
CLN48( On 02/12/2021 Spot Bond			9.18000	101.53430	9.18000	101.50926				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>
CLN48( On 20/06/2022 Spot Bond					0.00000	100.41698				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>
CLN48( On 07/12/2021 Spot Bond			12.89500	99.62088	12.89500	99.50418				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>
CLN48( On 28/07/2022 Spot Bond			9.71000	101.75956	9.71000	101.73334				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>
CLN48( On 28/03/2020 Spot Bond					0.00000	102.25122				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>
CLN49( On 28/03/2022 Spot Bond					0.00000	103.18366				0.00	0	0
<b>Total CLN490 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN490</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN49( On 07/06/2022 Spot Bond					0.00000	100.20477				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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					0.00000	101.94354				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					0.00000	99.81509				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			11.68000	100.65314	11.68000	100.80602				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					0.00000	100.34402				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			10.51000	100.92123	10.51000	100.89267				0.00	0	0
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN496 On 04/09/2024 Spot Bond					0.00000	101.83277				0.00	0	0
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN497 On 08/06/2022 Spot Bond					0.00000	102.83095				0.00	0	0
<b>Total CLN498 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN498</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN498 On 20/05/2021 Spot Bond					0.00000	100.55902				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>
CLN499 On 10/10/2020 Spot Bond					0.00000	101.53956				0.00	0	0
<b>Total CLN500 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN500</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN500 On 11/10/2022 Spot Bond					0.00000	101.61632				0.00	0	0
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN501 On 11/10/2024 Spot Bond					0.00000	101.67616				0.00	0	0
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN502 On 20/12/2022 Spot Bond					0.00000	99.80883				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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					0.00000	101.67616				0.00	0	0
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN504 On 24/10/2020 Spot Bond					0.00000	101.19290				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					0.00000	101.02174				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					0.00000	99.81296				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					0.00000	100.47972				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					0.00000	101.59052				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					0.00000	97.48348				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					0.00000	100.19203				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					0.00000	100.56569				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					0.00000	100.67248				0.00	0	25,348,000
<b>Total CLN515 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,348,000</b>
<b>Total For CLN515</b>										<b>0.00</b>	<b>0</b>	<b>25,348,000</b>
CLN515 On 15/09/2022 Spot Bond			9.96000	103.31068	9.96000	102.41849				0.00	0	0
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN516 On 30/10/2022 Spot Bond			10.01000	102.48296	10.01000	101.18769				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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					0.00000	100.45900				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	101.30802	9.60000	101.27895				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					0.00000	100.02330				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					0.00000	99.88805				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					0.00000	100.40188				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					0.00000	100.72826				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	102.41401	9.20000	102.38856				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					0.00000	101.19971				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					0.00000	101.19352				0.00	0	0
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN526 On 21/02/2024 Spot Bond					0.00000	104.30258				0.00	0	0
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN527 On 25/11/2022 Spot Bond					0.00000	101.66876				0.00	0	0
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN528 On 29/11/2021 Spot Bond					0.00000	103.00334				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN529 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN529</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN53( On 12/03/2021 Spot Bond					0.00000	100.02242				0.00	0	0
<b>Total CLN530 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN530</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN53( On 12/03/2023 Spot Bond					0.00000	100.02330				0.00	0	0
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN53( On 20/06/2023 Spot Bond					0.00000	99.82146				0.00	0	0
<b>Total CLN532 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN532</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN53( On 20/06/2023 Spot Bond					0.00000	99.82428				0.00	0	0
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN53( On 18/07/2025 Spot Bond					0.00000	101.42938				0.00	0	0
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN53( On 18/07/2025 Spot Bond			10.78500	10.78500	10.78500	102.12450				0.00	0	0
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN53( On 18/07/2023 Spot Bond					0.00000	101.40365				0.00	0	0
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN53( On 25/10/2023 Spot Bond					0.00000	101.20002				0.00	0	0
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN53( On 16/08/2023 Spot Bond					0.00000	100.68872				0.00	0	0
<b>Total CLN538 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN538</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN53( On 20/12/2023 Spot Bond					0.00000	99.77834				0.00	0	0
<b>Total CLN539 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN539</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54( On 17/01/2024 Spot Bond					0.00000	102.58060				0.00	0	0
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54( On 20/12/2023 Spot Bond					0.00000	102.34640				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN541 On 30/05/2022 Spot Bond					0.00000	100.33430				0.00	0	0
<b>Total CLN542 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN542</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN542 On 07/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total CLN543 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN543</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN543 On 20/12/2023 Spot Bond					0.00000	99.81578				0.00	0	0
<b>Total CLN544 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN544</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN544 On 17/01/2024 Spot Bond					0.00000	100.82740				0.00	0	0
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN545 On 21/08/2026 Spot Bond			10.25500	104.76915	10.25500	101.84487				0.00	0	0
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN546 On 29/03/2025 Spot Bond			10.30500	99.63583	10.30500	100.98697				0.00	0	0
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN547 On 12/11/2025 Spot Bond			10.39500	104.35671	10.39500	99.71304				0.00	0	0
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN548 On 07/12/2025 Spot Bond			4.40000	4.40000	4.40000	99.98964				0.00	0	0
<b>Total CLN549 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN549</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN549 On 18/04/2028 Spot Bond					0.00000	224.88299				0.00	0	0
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN55 On 07/12/2025 Spot Bond			4.40000	4.40000	4.40000	99.98882				0.00	0	0
<b>Total CLN550 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN550</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN550 On 03/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN551 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN551</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN551 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total 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			9.56000	92.48301	9.56000	92.45930			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			9.17500	9.17500	9.17500	193.81288			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			9.17500	9.17500	9.17500	194.48997			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>
CLNF1: On 20/06/2019 Spot Bond					0.00000	99.83848			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>
CLNF1: On 20/06/2019 Spot Bond					0.00000	0.00000			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>
CLNF1: On 20/09/2019 Spot Bond					0.00000	99.83841			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>
CLNF1: On 20/06/2020 Spot Bond					0.00000	99.83159			0.00	0	0
<b>Total CLNF15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 17/08/2021 Spot Bond					0.00000	100.59063			0.00	0	0
<b>Total CLNF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COJ05 On 05/06/2023 Spot Bond			8.76000	112.82738	8.76000	112.80080		5,256,000,000,000.00	600,000,000	500,000,000	
<b>Total COJ05 SPOT</b>								<b>5,256,000,000,000.00</b>	<b>600,000,000</b>	<b>500,000,000</b>	
<b>Total For COJ05</b>								<b>5,256,000,000,000.00</b>	<b>600,000,000</b>	<b>500,000,000</b>	
COJ07 On 23/03/2021 Spot Bond			9.29500	105.39306	9.29500	105.36661		929,500,000,000.00	100,000,000	100,000,000	
<b>Total COJ07 SPOT</b>								<b>929,500,000,000.00</b>	<b>100,000,000</b>	<b>100,000,000</b>	
<b>Total For COJ07</b>								<b>929,500,000,000.00</b>	<b>100,000,000</b>	<b>100,000,000</b>	
COJ08 On 22/06/2026 Spot Bond			10.81500	102.99447	10.81500	102.96484		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			10.31000	99.60190	10.31000	99.57439		4,124,000,000,000.00	400,000,000	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 COJG01 SPOT</b>									<b>4,124,000,000,000.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For COJG01</b>									<b>4,124,000,000,000.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
COT01 On 03/04/2023 Spot Bond			10.55500	96.87862	10.55500	96.85125			0.00	0	0
<b>Total COT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COT02 On 03/04/2028 Spot Bond			11.95000	92.31272	11.95000	92.28329		4,780,000,000,000.00		400,000,000	100,000,000
<b>Total COT02 SPOT</b>									<b>4,780,000,000,000.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For COT02</b>									<b>4,780,000,000,000.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
COT03 On 05/06/2028 Spot Bond			11.90500	86.55554	11.90500	86.52804			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			12.51000	12.51000	12.51000	98.85687			0.00	0	0
<b>Total CPV01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPV01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CS002 On 17/12/2020 Spot Bond					0.00000	99.88753			0.00	0	0
<b>Total CS002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CS002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CS003 On 12/08/2021 Spot Bond					0.00000	99.91733			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>
DEN80 On 11/12/2018 Spot Bond					0.00000	0.00000			0.00	0	0
<b>Total DEN80 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN80</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 11/09/2019 Spot Bond					0.00000	100.04461			0.00	0	0
<b>Total DENG83 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG83</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 23/09/2019 Spot Bond					0.00000	99.75093			0.00	0	0
<b>Total DENG84 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG84</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 21/09/2021 Spot Bond					0.00000	99.80642			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total DENG85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 27/09/2019 Spot Bond					0.00000	101.79366				0.00	0	0
<b>Total DENG86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG86</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 28/09/2021 Spot Bond					0.00000	101.91787				0.00	0	0
<b>Total DENG87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 28/09/2023 Spot Bond					0.00000	102.04229				0.00	0	0
<b>Total DENG88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 11/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	29,000,000,000
<b>Total DENG89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>29,000,000,000</b>
<b>Total For DENG89</b>										<b>0.00</b>	<b>0</b>	<b>29,000,000,000</b>
DOL00 On 24/01/2019 Spot Bond					0.00000	101.87595				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					0.00000	86.19996				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					0.00000	99.68457				0.00	0	0
<b>Total DOL012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DSY01 On 21/11/2022 Spot Bond					0.00000	100.50418				0.00	0	0
<b>Total DSY01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DSY02 On 21/11/2024 Spot Bond					0.00000	100.70117				0.00	0	0
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DSY03 On 21/11/2024 Spot Bond			10.20500	10.20500	10.20500	101.73710				0.00	0	0
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DSY04 On 21/08/2026 Spot Bond					0.00000	100.51539				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			8.48500	101.11303	8.48500	101.09007				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			7.56000	105.33822	7.56000	105.31699			0.00	0	1,990,000,000
<b>Total DV22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,990,000,000</b>
<b>Total For DV22</b>									<b>0.00</b>	<b>0</b>	<b>1,990,000,000</b>
DV22/R On 07/02/2020 Spot Bond			100.00000	48.20789	100.00000	48.10177			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			9.48000	104.70302	9.48000	104.67666		8,152,800,000,000.00		860,000,000	879,771,100
<b>Total DV23 SPOT</b>								<b>8,152,800,000,000.00</b>		<b>860,000,000</b>	<b>879,771,100</b>
<b>Total For DV23</b>								<b>8,152,800,000,000.00</b>		<b>860,000,000</b>	<b>879,771,100</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	15.69166	100.00000	15.65712			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	15.69166	100.00000	15.65712			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			9.71000	103.00072	9.71000	102.97418			0.00	0	9,300,000
<b>Total DV24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>9,300,000</b>
<b>Total For DV24</b>									<b>0.00</b>	<b>0</b>	<b>9,300,000</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	103.08070	9.69000	103.05419			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	103.08070	9.69000	103.05419			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			11.52500	94.79350	11.52500	94.76463			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	103.20991	10.10000	103.18227			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	103.20991	10.10000	103.18227			0.00	0	0
<b>Total DV29/R213 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV29/R213</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF19 On 31/05/2019 Spot Bond					0.00000	100.59261			0.00	0	3,000,000,000
<b>Total DVF19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
<b>Total For DVF19</b>									<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
DVF20 On 29/11/2019 Spot Bond					0.00000	100.37135			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>
DVF20I On 28/03/2020 Spot Bond					0.00000	102.09829			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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					0.00000	100.52223			0.00	0	0
<b>Total DVF20C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20( On 23/10/2020 Spot Bond					0.00000	101.25600			0.00	0	0
<b>Total DVF20D SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20D</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF21 On 29/11/2021 Spot Bond					0.00000	100.34675			0.00	0	0
<b>Total DVF21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF22 On 28/03/2022 Spot Bond					0.00000	102.44545			0.00	0	0
<b>Total DVF22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF22( On 29/08/2022 Spot Bond					0.00000	100.33960			0.00	0	0
<b>Total DVF22B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF22B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF22( On 24/10/2022 Spot Bond					0.00000	101.16458			0.00	0	0
<b>Total DVF22C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF22C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF24 On 23/10/2024 Spot Bond					0.00000	101.22826			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			8.02500	113.15331	8.02500	113.12912		1,605,000,000,000.00	200,000,000	200,000,000	
<b>Total E170 SPOT</b>								<b>1,605,000,000,000.00</b>	<b>200,000,000</b>	<b>200,000,000</b>	
<b>Total For E170</b>								<b>1,605,000,000,000.00</b>	<b>200,000,000</b>	<b>200,000,000</b>	
E170/R On 01/08/2020 Spot Bond			100.00000	41.18376	100.00000	41.09311		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			7.83500	104.52230	7.83500	104.50011		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			8.89500	104.79165	8.89500	104.76646		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			10.02000	102.19042	10.02000	102.16282		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			4.36500	102.34838	4.36500	102.32097			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			4.09500	94.41459	4.09500	94.39016			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	123.02776	2.25000	123.00201			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			3.98000	126.87664	3.97000	126.94735			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			3.98000	113.17981	3.98000	113.15067			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			3.98000	112.37448	3.98000	112.34576			0.00	0	0
<b>Total EL30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL31 On 02/06/2031 Spot Bond			4.02500	102.62819	4.02500	102.60172			0.00	0	0
<b>Total EL31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL36 On 31/01/2036 Spot Bond			4.06500	95.89022	4.06500	95.86549			0.00	0	0
<b>Total EL36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL36/I2 On 31/01/2036 Spot Bond			2.25000	123.02776	2.25000	123.00201			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			8.56000	106.93870	8.56000	106.91434			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			8.58500	107.02427	8.58500	106.99942			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			11.07500	97.00922	11.07500	96.98035			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			11.31000	11.31000	11.31000	93.22577				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			11.48500	11.48500	11.48500	98.61344				0.00	0	1,333,333,200
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,333,333,200</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>1,333,333,200</b>
EMM06 On 23/06/2025 Spot Bond			11.03500	11.03500	11.03500	97.58098		3,397,370,278,750.00		307,872,250		153,936,125
<b>Total EMM06 SPOT</b>								<b>3,397,370,278,750.00</b>		<b>307,872,250</b>		<b>153,936,125</b>
<b>Total For EMM06</b>								<b>3,397,370,278,750.00</b>		<b>307,872,250</b>		<b>153,936,125</b>
EMM07 On 10/07/2027 Spot Bond			10.88500	10.88500	10.88500	103.25717				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			11.57500	11.57500	11.57500	89.94734				0.00	0	0
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX01 On 23/04/2021 Spot Bond					0.00000	101.41777				0.00	0	0
<b>Total ENX01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX01: On 23/04/2021 Spot Bond					0.00000	101.32104				0.00	200,000,000	100,000,000
<b>Total ENX01S SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For ENX01S</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
ENX02 On 10/09/2022 Spot Bond					0.00000	100.02091				0.00	0	0
<b>Total ENX02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ENX03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF007 On 02/09/2020 Spot Bond					0.00000	100.24404				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					0.00000	100.52542				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					0.00000	101.27095				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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					0.00000	100.64848				0.00	0	0
<b>Total EPF011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF012 On 06/11/2020 Spot Bond					0.00000	101.50110				0.00	0	0
<b>Total EPF012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF014 On 28/05/2021 Spot Bond					0.00000	100.37414				0.00	0	0
<b>Total EPF014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF015 On 04/06/2023 Spot Bond					0.00000	100.22860				0.00	0	0
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF016 On 07/09/2021 Spot Bond					0.00000	100.14317				0.00	0	0
<b>Total EPF016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF017 On 07/09/2023 Spot Bond					0.00000	100.14558				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>
EPF02L 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>
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>
EPF07L On 28/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF08L On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EPF09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC3 On 04/03/2019 Spot Bond					0.00000	100.23063				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>
EPFC3 On 06/09/2019 Spot Bond					0.00000	100.16170				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>
EPFC4 On 03/04/2019 Spot Bond					0.00000	101.43574				0.00	0	0
<b>Total EPFC40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC4 On 06/11/2019 Spot Bond					0.00000	100.82199				0.00	0	0
<b>Total EPFC41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC41</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					0.00000	99.97235				0.00	0	0
<b>Total EQS06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS10 On 28/07/2022 Spot Bond					0.00000	101.22893				0.00	0	0
<b>Total EQS10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EQS11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/08/2019 Spot Bond					0.00000	100.56949				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					0.00000	100.57060				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					0.00000	100.60185				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					0.00000	100.63411				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	102.24200	10.00000	102.21500			0.00	0	0
<b>Total ERS12/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS12/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.32284			0.00	0	0
<b>Total ERS21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2:On 17/05/2019 Spot Bond					0.00000	100.70787			0.00	0	0
<b>Total ERS22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2019 Spot Bond					0.00000	100.85845			0.00	0	0
<b>Total ERS23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2:On 17/08/2020 Spot Bond					0.00000	100.54690			0.00	0	0
<b>Total ERS24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2:On 17/08/2022 Spot Bond					0.00000	100.56633			0.00	0	0
<b>Total ERS25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES23 On 25/01/2023 Spot Bond			9.57000	105.27258	9.57000	105.24584		13,503,319,764,000.00	1,411,005,200	2,536,021,400	
<b>Total ES23 SPOT</b>								<b>13,503,319,764,000.00</b>	<b>1,411,005,200</b>	<b>2,536,021,400</b>	
<b>Total For ES23</b>								<b>13,503,319,764,000.00</b>	<b>1,411,005,200</b>	<b>2,536,021,400</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.83711	10.00000	103.80958		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			10.40500	88.70590	10.40500	88.68119		17,055,459,800,000.00	1,639,160,000	4,492,331,000	
<b>Total ES26 SPOT</b>								<b>17,055,459,800,000.00</b>	<b>1,639,160,000</b>	<b>4,492,331,000</b>	
<b>Total For ES26</b>								<b>17,055,459,800,000.00</b>	<b>1,639,160,000</b>	<b>4,492,331,000</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.55619	7.85000	101.53470		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			11.25000	75.13843	11.23500	75.20092		96,750,000,000,000.00	8,600,000,000	6,413,158,100	
<b>Total ES33 SPOT</b>								<b>16,750,000,000,000.00</b>	<b>8,600,000,000</b>	<b>6,413,158,100</b>	
<b>Total For ES33</b>								<b>16,750,000,000,000.00</b>	<b>8,600,000,000</b>	<b>6,413,158,100</b>	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.84739	7.50000	101.82668		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			11.47500	77.13074	11.47500	77.10711			32,990,625,000,000.00	2,875,000,000	5,059,220,200
<b>Total ES42 SPOT</b>									<b>32,990,625,000,000.00</b>	<b>2,875,000,000</b>	<b>5,059,220,200</b>
<b>Total For ES42</b>									<b>32,990,625,000,000.00</b>	<b>2,875,000,000</b>	<b>5,059,220,200</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	101.15001	8.50000	101.12689			0.00	0	0
<b>Total ES42/R214 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES42/R214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ESF01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ESF01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ESF02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ESF02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ESFR0: On 20/04/2021 Spot Bond					0.00000	101.31907			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					0.00000	100.17701			0.00	0	33,800,000
<b>Total EXX02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>33,800,000</b>
<b>Total For EXX02</b>									<b>0.00</b>	<b>0</b>	<b>33,800,000</b>
FBJ20Z On 20/03/2020 Spot Bond					0.00000	99.83752			0.00	0	0
<b>Total FBJ20Z SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FBJ20Z</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FBJ22Z On 20/03/2022 Spot Bond					0.00000	99.83166			0.00	0	0
<b>Total FBJ22Z SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FBJ22Z</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FFA1U On 20/11/2026 Spot Bond			100.00000	18.93418	100.00000	18.79206			0.00	0	0
<b>Total FFA1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FFA1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FFB1U On 20/11/2026 Spot Bond			100.00000	30.77259	100.00000	30.54162			0.00	0	0
<b>Total FFB1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FFB1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FIF03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB08 On 31/05/2019 Spot Bond					0.00000	100.47357				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					0.00000	101.87164				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					0.00000	100.27378				0.00	0	0
<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					0.00000	101.11616				0.00	0	0
<b>Total FIFB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.71203				0.00	0	0
<b>Total FIFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.84178				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.53400				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>
FMLA11 On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FMLA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FMLA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNT002 On 04/01/2019 Spot Bond					0.00000	100.78258				0.00	0	0
<b>Total FNT002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNT002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNT003 On 01/02/2019 Spot Bond					0.00000	100.32660				0.00	0	2,827,358,500
<b>Total FNT003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,827,358,500</b>
<b>Total For FNT003</b>										<b>0.00</b>	<b>0</b>	<b>2,827,358,500</b>
FNT004 On 15/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FNT004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNT004</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			7.42500	99.85781	7.42500	99.83753				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					0.00000	100.47030				0.00	500,000,000	1,300,000,000
<b>Total FRB12 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>1,300,000,000</b>
<b>Total For FRB12</b>										<b>0.00</b>	<b>500,000,000</b>	<b>1,300,000,000</b>
FRB13 On 02/06/2021 Spot Bond					0.00000	99.16411				0.00	0	180,000,000
<b>Total FRB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>180,000,000</b>
<b>Total For FRB13</b>										<b>0.00</b>	<b>0</b>	<b>180,000,000</b>
FRB14 On 02/06/2021 Spot Bond			10.28500	10.28500	10.28500	99.68715				0.00	0	100,000,000
<b>Total FRB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For FRB14</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
FRB15 On 06/03/2020 Spot Bond					0.00000	102.21043				0.00	0	870,000,000

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>0</b>	<b>870,000,000</b>
<b>Total For FRB15</b>										<b>0.00</b>	<b>0</b>	<b>870,000,000</b>
FRB16 On 08/07/2020 Spot Bond					0.00000	104.06940				0.00	0	20,000,000
<b>Total FRB16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For FRB16</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
FRB17 On 08/01/2022 Spot Bond					0.00000	106.56096				0.00	0	0
<b>Total FRB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB18 On 13/04/2021 Spot Bond					0.00000	106.29033				0.00	0	30,400,000
<b>Total FRB18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,400,000</b>
<b>Total For FRB18</b>										<b>0.00</b>	<b>0</b>	<b>30,400,000</b>
FRB19 On 14/04/2021 Spot Bond			10.98500	104.76518	10.98500	104.73441				0.00	0	0
<b>Total FRB19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB20 On 15/04/2021 Spot Bond					0.00000	104.14493				0.00	0	0
<b>Total FRB20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB21 On 24/11/2021 Spot Bond					0.00000	103.16197				0.00	0	0
<b>Total FRB21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB22 On 08/12/2022 Spot Bond					0.00000	105.75826				0.00	0	3,700,000
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,700,000</b>
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	<b>3,700,000</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	105.15369				0.00	0	40,000,000
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	101.08554				0.00	0	0
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2 On 21/12/2018 Spot Bond			7.77000	105.84228	7.77000	105.81978				0.00	0	0
<b>Total FRBC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBC2:On 21/12/2018 Spot Bond					0.00000	102.31158				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			3.53000	98.72140	3.53000	153.01991				0.00	0	10,000,000
<b>Total FRBI22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For FRBI22</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
FRBI23 On 07/12/2023 Spot Bond			3.61000	3.61000	3.61000	286.54066				0.00	0	50,700,000
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,700,000</b>
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	<b>50,700,000</b>
FRBI25 On 31/01/2025 Spot Bond			3.96000	3.96000	3.96000	126.11251				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			4.22000	169.50048	4.22000	169.45586				0.00	0	220,000,000
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>220,000,000</b>
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	<b>220,000,000</b>
FRBI29 On 31/03/2029 Spot Bond			4.31000	4.31000	4.31000	85.17217				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			4.38500	4.38500	4.38500	200.70244				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			4.71500	87.95639	4.71500	87.93207				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			4.76500	89.01666	4.76500	89.59886				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			8.74000	8.74000	8.74000	84.74941				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			10.04000	10.04000	10.04000	56.94294				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			10.09000	10.09000	10.09000	56.12677				0.00	0	0
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			4.77000	4.77000	4.77000	120.51639				0.00	0	0
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17:On 06/08/2023 Spot Bond					0.00000	100.62484				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					0.00000	102.34941				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					0.00000	88.96012				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					0.00000	102.71091				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					0.00000	102.66444				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					0.00000	102.16920				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					0.00000	102.17309				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					0.00000	101.94212				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	102.24200	10.00000	102.21500				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					0.00000	102.28295				0.00	0	0
<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>
FRC20:On 20/06/2019 Spot Bond					0.00000	102.28134				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC206</b>										<b>0.00</b>	<b>0</b>	<b>0</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					0.00000	104.03144				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					0.00000	102.24184				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					0.00000	100.87504				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					0.00000	101.08936				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					0.00000	100.93111				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			4.19000	150.12434	4.19000	150.08514				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					0.00000	100.55286				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>
FRC226: On 31/01/2022 Spot Bond			5.05000	146.40332	5.05000	146.36173				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>



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 20/12/2020 Spot Bond					0.00000	103.22145				0.00	0	0
<b>Total FRC234 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC234</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23 On 08/02/2020 Spot Bond					0.00000	98.87806				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					0.00000	101.99057				0.00	0	0
<b>Total FRC237 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC237</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23 On 08/02/2020 Spot Bond					0.00000	99.20563				0.00	0	0
<b>Total FRC238 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC238</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23 On 19/10/2020 Spot Bond					0.00000	102.81641				0.00	0	0
<b>Total FRC239 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC239</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24 On 19/10/2020 Spot Bond					0.00000	103.42973				0.00	0	0
<b>Total FRC240 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC240</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24 On 08/02/2020 Spot Bond					0.00000	98.68001				0.00	0	0
<b>Total FRC241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24 On 08/02/2020 Spot Bond					0.00000	98.52853				0.00	0	0
<b>Total FRC242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24 On 19/10/2020 Spot Bond					0.00000	102.93181				0.00	0	0
<b>Total FRC243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24 On 08/02/2020 Spot Bond					0.00000	100.50817				0.00	0	0
<b>Total FRC244 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC244</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24 On 19/10/2020 Spot Bond					0.00000	102.90227				0.00	0	0
<b>Total FRC245 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC245</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24 On 19/10/2020 Spot Bond					0.00000	102.32509				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>

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 08/02/2020 Spot Bond					0.00000	99.28509				0.00	0	0
<b>Total FRC247 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC247</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 08/02/2020 Spot Bond					0.00000	101.19326				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					0.00000	101.97013				0.00	0	0
<b>Total FRC249 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC249</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25: On 19/10/2020 Spot Bond					0.00000	102.31768				0.00	0	0
<b>Total FRC250 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC250</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25: On 13/02/2022 Spot Bond					0.00000	100.84096				0.00	0	0
<b>Total FRC251 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC251</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25: On 14/03/2022 Spot Bond					0.00000	99.97653				0.00	0	0
<b>Total FRC252 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC252</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25: On 27/03/2020 Spot Bond					0.00000	102.04153				0.00	0	0
<b>Total FRC254 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC254</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25: On 17/07/2027 Spot Bond					0.00000	103.45244				0.00	0	0
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25: On 27/03/2020 Spot Bond					0.00000	101.77909				0.00	0	0
<b>Total FRC257 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC257</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25: On 08/05/2020 Spot Bond					0.00000	101.18066				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>
FRC25: On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	105.77130				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC26(On 27/02/2023 Spot Bond			3.45500	106.43494	3.45500	106.40923				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					0.00000	101.51345				0.00	0	0
<b>Total FRC261 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC261</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26(On 13/07/2020 Spot Bond					0.00000	101.42721				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					0.00000	99.89479				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					0.00000	101.42400				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					0.00000	102.54006				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					0.00000	100.46668				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					0.00000	104.16459				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					0.00000	101.14323				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					0.00000	100.58306				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					0.00000	101.09302				0.00	0	0
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27(On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.52020				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>

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 07/12/2023 Spot Bond			8.82000	101.57249	8.82000	100.14238			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	101.11622	9.80000	101.08950			0.00	0	0
<b>Total FRC274 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC274</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 12/12/2020 Spot Bond					0.00000	100.02255			0.00	0	0
<b>Total FRC275 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC275</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 12/12/2020 Spot Bond					0.00000	100.02261			0.00	0	0
<b>Total FRC276 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC276</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 04/03/2021 Spot Bond					0.00000	100.21671			0.00	0	0
<b>Total FRC277 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC277</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 27/03/2020 Spot Bond					0.00000	101.70127			0.00	0	0
<b>Total FRC278 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC278</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 21/11/2022 Spot Bond					0.00000	100.51247			0.00	0	0
<b>Total FRC279 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC279</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 20/12/2023 Spot Bond					0.00000	102.24167			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					0.00000	100.34695			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			3.54000	3.54000	3.54000	102.20871			0.00	0	0
<b>Total FRC282 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC282</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 26/01/2021 Spot Bond					0.00000	102.36005			0.00	0	0
<b>Total FRC283 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC283</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 11/11/2024 Spot Bond					0.00000	101.81555			0.00	0	0
<b>Total FRC284 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC284</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC28 On 20/12/2022 Spot Bond					0.00000	100.86370				0.00	0	0
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC66 On 31/01/2022 Spot Bond			4.83000	4.83000	4.83000	147.30357				0.00	0	0
<b>Total FRC66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC69 On 31/01/2022 Spot Bond			4.77000	4.77000	4.77000	147.56170				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			4.75000	4.75000	4.75000	147.64786				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>
FRD01 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>
FRD16 On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD16U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD16U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD17U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD17U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD18 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>
FRD19 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD19U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD19U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD20 On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD20U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD20U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD21 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>
FRD22 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD23U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD23U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD24U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD24U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRI33 On 28/02/2033 Spot Bond			4.77000	84.38775	4.77000	84.55316			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			4.67000	98.54726	4.67000	98.52026			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					0.00000	101.72116			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>
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.94926			0.00	0	0
<b>Total FRJ20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.41707			0.00	0	0
<b>Total FRJ21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.47323			0.00	0	425,000,000
<b>Total FRJ22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>425,000,000</b>
<b>Total For FRJ22</b>									<b>0.00</b>	<b>0</b>	<b>425,000,000</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.93553			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					0.00000	102.69639			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					0.00000	102.45181			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>
FRS01I On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRS01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS021 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			3.55300	3.55300	3.55300	95.74141				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			3.91500	3.91500	3.91500	109.88125				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					0.00000	101.14805				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					0.00000	101.14805				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>
FRS108 On 31/01/2038 Spot Bond			4.05500	107.68639	4.05500	107.65864				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			4.05500	208.45373	4.05500	208.39979				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			4.84500	96.12227	4.84500	96.09548				0.00	0	0
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS112 On 07/12/2033 Spot Bond			4.08500	4.08500	4.08500	207.68541				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 29/04/2019 Spot Bond					0.00000	101.30137				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 31/01/2025 Spot Bond			4.32000	123.62244	4.32000	123.58971				0.00	0	0
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS115 On 31/01/2038 Spot Bond			3.70500	113.34843	3.70500	113.32028				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS119 On 31/01/2038 Spot Bond			4.58500	99.75225	4.58500	99.72516			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			4.20500	204.91121	4.20500	204.85735			0.00	0	0
<b>Total FRS120 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS120</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS121 On 07/12/2033 Spot Bond			4.25500	203.74661	4.25500	203.69281			0.00	0	0
<b>Total FRS121 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS121</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS122 On 31/01/2025 Spot Bond			3.85000	158.27794	3.85000	111.09348			0.00	0	0
<b>Total FRS122 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS122</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS123 On 07/12/2033 Spot Bond			4.28500	203.05173	4.28500	202.99793			0.00	0	0
<b>Total FRS123 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS123</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS124 On 31/01/2038 Spot Bond			5.41500	88.71880	5.41500	88.69274			0.00	0	0
<b>Total FRS124 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS124</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS126 On 31/03/2028 Spot Bond			5.01000	159.14909	5.01000	159.10379			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			4.94500	94.76956	4.94500	94.74289			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			4.53000	165.34884	4.53000	165.30392			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			4.59000	164.55885	4.59000	164.51389			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			4.79500	191.66887	4.79500	191.61546			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					0.00000	92.55715			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS134 On 31/01/2038 Spot Bond			4.87500	95.71397	4.87500	95.68722			0.00	0	0
<b>Total FRS134 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS134</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS135 On 31/01/2038 Spot Bond			5.13000	5.13000	5.13000	92.30211			0.00	0	0
<b>Total FRS135 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS135</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS136 On 31/01/2038 Spot Bond			4.65500	98.75861	4.65500	98.73159			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			4.40000	167.07545	4.40000	167.03065			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			4.56500	196.70327	4.56500	196.64968			0.00	0	0
<b>Total FRS138 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS138</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS142 On 31/03/2028 Spot Bond			4.53000	165.34884	4.53000	165.30392			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			4.53000	165.34884	4.53000	165.30392			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>
FRS145 On 31/03/2028 Spot Bond			4.82000	161.57058	4.82000	161.52545			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 31/01/2025 Spot Bond			4.62000	121.56423	4.62000	121.53110			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 31/01/2022 Spot Bond			3.89000	151.44902	3.89000	151.41067			0.00	0	0
<b>Total FRS147 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS147</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS149 On 31/03/2028 Spot Bond			4.88000	160.80135	4.88000	160.75615			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			4.92000	160.29085	4.92000	160.24563			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>

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 31/01/2025 Spot Bond			4.59000	121.76829	4.59000	121.73520			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>
FRS15 On 31/03/2028 Spot Bond			4.89000	160.67354	4.89000	160.62835			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>
FRS15 On 31/03/2028 Spot Bond			4.93000	4.93000	4.93000	160.11829			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>
FRS15 On 20/06/2022 Spot Bond					0.00000	53.08806			0.00	0	0
<b>Total FRS158 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS158</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS15 On 06/06/2023 Spot Bond					0.00000	62.31366			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					0.00000	67.86703			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					0.00000	71.27522			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					0.00000	42.96383			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					0.00000	50.96753			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					0.00000	57.32438			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					0.00000	61.11397			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					0.00000	21.68521			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS167 On 01/08/2022 Spot Bond					0.00000	33.23247				0.00	0	0
<b>Total FRS167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS168 On 01/08/2022 Spot Bond					0.00000	32.28269				0.00	0	0
<b>Total FRS168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS169 On 01/08/2021 Spot Bond					0.00000	22.29911				0.00	0	0
<b>Total FRS169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS170 On 01/08/2022 Spot Bond					0.00000	175.50579				0.00	0	0
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS171 On 16/10/2022 Spot Bond					0.00000	101.37537				0.00	0	0
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS172 On 16/10/2024 Spot Bond					0.00000	101.46201				0.00	0	0
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS173 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	0
<b>Total FRS173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS174 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	0
<b>Total FRS174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS175 On 26/01/2024 Spot Bond					0.00000	50.66294				0.00	0	0
<b>Total FRS175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS176 On 26/01/2024 Spot Bond					0.00000	50.66287				0.00	0	0
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS177 On 19/07/2024 Spot Bond					0.00000	70.62975				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>
FRS178 On 02/08/2019 Spot Bond					0.00000	98.38081				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>

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 15/08/2019 Spot Bond					0.00000	99.04248				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>
FRS18 On 18/09/2023 Spot Bond					0.00000	102.11967				0.00	0	0
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS18 On 19/09/2019 Spot Bond					0.00000	85.84590				0.00	0	0
<b>Total FRS181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS18 On 27/09/2025 Spot Bond					0.00000	101.98890				0.00	0	0
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS18 On 04/10/2021 Spot Bond					0.00000	91.35787				0.00	0	0
<b>Total FRS183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS18 On 16/11/2023 Spot Bond					0.00000	91.14795				0.00	0	0
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS18 On 20/11/2019 Spot Bond					0.00000	94.02034				0.00	0	0
<b>Total FRS185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			3.52000	3.52000	3.52000	287.67039				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			3.41000	3.41000	3.41000	289.05834				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			4.13000	4.13000	4.13000	280.11535				0.00	0	0
<b>Total FRS43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS46 On 31/01/2022 Spot Bond			3.68000	152.38465	3.68000	152.34690				0.00	0	0
<b>Total FRS46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS49 On 27/10/2020 Spot Bond					0.00000	101.07051				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS51 On 31/01/2022 Spot Bond			3.38000	153.73331	3.38000	153.69648			0.00	0	0
<b>Total FRS51 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS51</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS62 On 04/11/2026 Spot Bond					0.00000	100.91033			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			3.89500	103.65860	3.89500	103.63233			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			3.57500	79.11746	3.57500	109.57118			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			3.78000	3.78000	3.78000	127.39577			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			3.81000	3.81000	3.81000	127.18087			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			4.32000	4.32000	4.32000	277.81034			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			7.14500	102.33404	7.14500	102.31420			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			8.23500	102.60166	8.23500	102.57892			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			9.17000	9.17000	9.17000	97.33404		9,170,000,000,000.00	1,000,000,000	500,000,000	
<b>Total FRX23 SPOT</b>								<b>9,170,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
<b>Total For FRX23</b>								<b>9,170,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
FRX24 On 10/12/2024 Spot Bond			9.74500	104.59529	9.74500	104.56796		0.00	0	6,000,000,000	
<b>Total FRX24 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>6,000,000,000</b>	
<b>Total For FRX24</b>								<b>0.00</b>	<b>0</b>	<b>6,000,000,000</b>	
FRX25 On 26/07/2025 Spot Bond			10.15500	100.59624	10.15500	101.76917		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX26 On 01/10/2026 Spot Bond			10.12500	98.58809	10.12500	98.56134			10,125,000,000,000.00	1,000,000,000	1,123,400,000
<b>Total FRX26 SPOT</b>									<b>10,125,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,123,400,000</b>
<b>Total For FRX26</b>									<b>10,125,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,123,400,000</b>
FRX27 On 07/03/2027 Spot Bond			10.17500	102.80950	10.17500	102.78131			0.00	0	274,400,000
<b>Total FRX27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>274,400,000</b>
<b>Total For FRX27</b>									<b>0.00</b>	<b>0</b>	<b>274,400,000</b>
FRX28 On 26/07/2028 Spot Bond			9.98500	103.41827	9.98500	104.64994			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			10.72000	97.36017	10.72000	97.33254			0.00	0	55,500,000
<b>Total FRX30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>55,500,000</b>
<b>Total For FRX30</b>									<b>0.00</b>	<b>0</b>	<b>55,500,000</b>
FRX31 On 21/02/2031 Spot Bond			10.74500	94.58860	10.74500	94.56170			0.00	0	173,800,000
<b>Total FRX31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>173,800,000</b>
<b>Total For FRX31</b>									<b>0.00</b>	<b>0</b>	<b>173,800,000</b>
FRX32 On 31/03/2032 Spot Bond			10.88000	98.92870	10.88000	99.60518			0.00	0	326,700,000
<b>Total FRX32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>326,700,000</b>
<b>Total For FRX32</b>									<b>0.00</b>	<b>0</b>	<b>326,700,000</b>
FRX45 On 14/04/2045 Spot Bond			11.80500	70.65564	11.80500	70.63338			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>
FS2A5 On 20/02/2019 Spot Bond					0.00000	100.52486			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					0.00000	100.52484			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					0.00000	100.54034			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					0.00000	100.60844			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					0.00000	100.57975			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3B1 On 20/02/2020 Spot Bond					0.00000	101.07975				0.00	0	0
<b>Total FS3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4A4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS5A5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS5B1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5B1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS5C1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5C1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS5D1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5D1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS5E1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5E1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS6A1 On 20/08/2021 Spot Bond					0.00000	100.47149			0.00	0	0
<b>Total FS6A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.49378			0.00	0	0
<b>Total FS6A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.50556			0.00	0	0
<b>Total FS6A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.51423			0.00	0	0
<b>Total FS6B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS6C1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6C1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS6D1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6D1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS6E1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6E1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GBL03 On 16/11/2020 Spot Bond					0.00000	102.03140			0.00	0	0
<b>Total GBL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GBL04 On 05/06/2021 Spot Bond					0.00000	100.33253			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>
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GH2A1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH2A1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2020 Spot Bond					0.00000	100.40875			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>
GH31A On 25/02/2020 Spot Bond					0.00000	100.41333			0.00	0	0
<b>Total GH31A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31B On 25/02/2020 Spot Bond					0.00000	100.44305			0.00	0	0
<b>Total GH31B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31C On 25/02/2020 Spot Bond					0.00000	100.47958			0.00	0	0
<b>Total GH31C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31D On 25/02/2020 Spot Bond					0.00000	100.50239			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>

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB22U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB22U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB23U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB23U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB24U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB24U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB25U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB25U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB27U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB27U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB28U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB28U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB29U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB29U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT07 On 21/02/2024 Spot Bond					0.00000	101.95131			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					0.00000	102.07535			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>
GRT10 On 13/05/2019 Spot Bond					0.00000	100.98448			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					0.00000	100.71044			0.00	0	0
<b>Total GRT11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT12 On 24/06/2020 Spot Bond					0.00000	102.59661			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT13 On 15/04/2020 Spot Bond					0.00000	101.37538				0.00	0	0
<b>Total GRT13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT14 On 15/09/2021 Spot Bond					0.00000	100.68560				0.00	0	0
<b>Total GRT14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT15 On 15/04/2020 Spot Bond					0.00000	101.44118				0.00	0	0
<b>Total GRT15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT16 On 17/10/2021 Spot Bond					0.00000	102.99676				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			9.95000	102.34447	9.95000	102.31716				0.00	0	333,000,000
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>333,000,000</b>
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	<b>333,000,000</b>
GRT18 On 13/03/2020 Spot Bond					0.00000	100.49369				0.00	0	0
<b>Total GRT18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT19 On 14/03/2022 Spot Bond					0.00000	100.78796				0.00	0	60,000,000
<b>Total GRT19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For GRT19</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
GRT20 On 03/04/2024 Spot Bond					0.00000	102.97530				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			10.70500	97.63494	10.70500	98.20585				0.00	0	0
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT22 On 16/10/2022 Spot Bond					0.00000	101.34544				0.00	0	0
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT23 On 16/10/2024 Spot Bond					0.00000	101.60914				0.00	0	20,000,000
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
GRT24 On 09/03/2023 Spot Bond					0.00000	100.01148				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT25 On 09/03/2025 Spot Bond					0.00000	100.10720				0.00	0	0
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT26 On 09/03/2028 Spot Bond					0.00000	100.01635				0.00	0	195,100,000
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>195,100,000</b>
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	<b>195,100,000</b>
GRT27 On 28/09/2023 Spot Bond					0.00000	101.73121				0.00	0	0
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT28 On 10/12/2021 Spot Bond					0.00000	100.06701				0.00	0	0
<b>Total GRT28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT29 On 10/12/2023 Spot Bond					0.00000	100.06855				0.00	0	0
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT30 On 10/12/2025 Spot Bond					0.00000	100.07055				0.00	0	0
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRX01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRX01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRX02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRX02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HC2T3 On 05/10/2019 Spot Bond					0.00000	101.53734				0.00	0	0
<b>Total HC2T3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC2T3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HC5T2 On 29/05/2020 Spot Bond					0.00000	100.32348				0.00	0	0
<b>Total HC5T2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC5T2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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					0.00000	101.09039				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HILB05 On 11/07/2019 Spot Bond					0.00000	101.63129				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					0.00000	101.52027				0.00	0	0
<b>Total HILB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB07 On 11/07/2021 Spot Bond					0.00000	101.53920				0.00	0	0
<b>Total HILB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB08 On 29/03/2023 Spot Bond					0.00000	101.90034				0.00	0	0
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB09 On 29/03/2025 Spot Bond					0.00000	101.78412				0.00	0	216,700,000
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>216,700,000</b>
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	<b>216,700,000</b>
HILB10 On 17/03/2022 Spot Bond					0.00000	99.88976				0.00	0	0
<b>Total HILB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total HM1C4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1C4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total HM1C5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1C5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF04/ On 25/11/2020 Spot Bond			10.00000	102.24200	10.00000	102.21500				0.00	0	0
<b>Total HPF04/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF04/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF06 On 20/02/2020 Spot Bond					0.00000	100.60225				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					0.00000	101.61921				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					0.00000	101.50726				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF11 On 31/03/2023 Spot Bond					0.00000	101.79410			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			7.29000	107.30463	7.29000	107.28374			0.00	0	0
<b>Total HWAY20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			100.00000	37.21380	100.00000	37.13188			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			3.87000	283.37833	3.87000	283.30642			0.00	0	0
<b>Total HWAY23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 07/12/2024 Spot Bond			4.05000	4.05000	4.05000	284.13178			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			3.90000	82.77969	3.90000	97.18998			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			11.04500	90.17041	11.04500	90.14406		43,959,100,000,000.00	3,980,000,000	2,762,800,000	
<b>Total HWAY34 SPOT</b>								<b>13,959,100,000,000.00</b>	<b>3,980,000,000</b>	<b>2,762,800,000</b>	
<b>Total For HWAY34</b>								<b>13,959,100,000,000.00</b>	<b>3,980,000,000</b>	<b>2,762,800,000</b>	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.48263	100.00000	12.45515		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			11.06500	89.72706	11.06500	89.70080		0.00	0	414,000,000	
<b>Total HWAY35 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>414,000,000</b>	
<b>Total For HWAY35</b>								<b>0.00</b>	<b>0</b>	<b>414,000,000</b>	
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.48247	100.00000	12.45499		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					0.00000	101.61871			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					0.00000	100.11034			0.00	0	0
<b>Total HWF09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	102.24200	10.00000	102.21500			0.00	0	0
<b>Total HWY023/R197 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWY023/R197</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Spot Bond			3.17000	131.88684	3.17000	131.85598		194,708,057,000,000.00	61,422,100,000	137,155,366,900	
<b>Total I2025 SPOT</b>								<b>14,708,057,000,000.00</b>	<b>61,422,100,000</b>	<b>137,155,366,900</b>	
<b>Total For I2025</b>								<b>14,708,057,000,000.00</b>	<b>61,422,100,000</b>	<b>137,155,366,900</b>	
I2029 On 31/03/2029 Spot Bond			3.23500	99.09151	3.23500	99.06806		24,241,796,000,000.00	7,493,600,000	57,277,199,900	
<b>Total I2029 SPOT</b>								<b>14,241,796,000,000.00</b>	<b>7,493,600,000</b>	<b>57,277,199,900</b>	
<b>Total For I2029</b>								<b>14,241,796,000,000.00</b>	<b>7,493,600,000</b>	<b>57,277,199,900</b>	
I2033 On 28/02/2033 Spot Bond			3.27000	101.12900	3.27000	101.10493		23,651,256,000,000.00	7,232,800,000	71,339,573,100	
<b>Total I2033 SPOT</b>								<b>13,651,256,000,000.00</b>	<b>7,232,800,000</b>	<b>71,339,573,100</b>	
<b>Total For I2033</b>								<b>13,651,256,000,000.00</b>	<b>7,232,800,000</b>	<b>71,339,573,100</b>	
I2038 On 31/01/2038 Spot Bond			3.31000	120.17589	3.29500	120.41615		108,746,740,000,000.00	32,854,000,000	220,974,930,100	
<b>Total I2038 SPOT</b>								<b>18,746,740,000,000.00</b>	<b>32,854,000,000</b>	<b>220,974,930,100</b>	
<b>Total For I2038</b>								<b>18,746,740,000,000.00</b>	<b>32,854,000,000</b>	<b>220,974,930,100</b>	
I2046 On 31/03/2046 Spot Bond			3.34000	112.80761	3.34000	112.78058		252,685,028,000,000.00	75,654,200,000	129,575,802,000	
<b>Total I2046 SPOT</b>								<b>12,685,028,000,000.00</b>	<b>75,654,200,000</b>	<b>129,575,802,000</b>	
<b>Total For I2046</b>								<b>12,685,028,000,000.00</b>	<b>75,654,200,000</b>	<b>129,575,802,000</b>	
I2050 On 31/12/2050 Spot Bond			3.37500	117.52563	3.36500	117.73869		190,139,400,000,000.00	56,337,600,000	119,437,202,090	
<b>Total I2050 SPOT</b>								<b>10,139,400,000,000.00</b>	<b>56,337,600,000</b>	<b>119,437,202,090</b>	
<b>Total For I2050</b>								<b>10,139,400,000,000.00</b>	<b>56,337,600,000</b>	<b>119,437,202,090</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					0.00000	100.40654		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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL101 On 24/05/2022 Spot Bond			9.42500	9.42500	9.42500	99.45634			0.00	0	0
<b>Total IBL101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL102 On 24/05/2022 Spot Bond					0.00000	100.85611			0.00	0	0
<b>Total IBL102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL102</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	101.34280			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	8.28000	8.28000	100.82740			0.00	0	0
<b>Total IBL106 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL106</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL108 On 22/11/2019 Spot Bond					0.00000	100.45954			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			3.98000	282.02352	3.98000	281.95112			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	8.12000	8.12000	100.13907			0.00	0	0
<b>Total IBL110 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL110</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL112 On 21/05/2020 Spot Bond					0.00000	100.47998			0.00	0	0
<b>Total IBL112 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL112</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL113 On 21/05/2021 Spot Bond					0.00000	100.47996			0.00	0	0
<b>Total IBL113 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL113</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL114 On 21/05/2022 Spot Bond					0.00000	100.50057			0.00	0	0
<b>Total IBL114 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL114</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL115 On 21/05/2023 Spot Bond					0.00000	100.49354			0.00	0	0
<b>Total IBL115 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL115</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL116 On 20/06/2020 Spot Bond					0.00000	99.85048			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL117 On 13/07/2019 Spot Bond					0.00000	101.30675			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					0.00000	101.11851			0.00	0	0
<b>Total IBL118 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL118</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL119 On 16/08/2021 Spot Bond					0.00000	100.60866			0.00	0	0
<b>Total IBL119 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL119</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL120 On 12/10/2020 Spot Bond					0.00000	101.44277			0.00	0	0
<b>Total IBL120 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL120</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL36 On 31/01/2022 Spot Bond			3.48000	3.48000	3.48000	153.24502		346,608,000,000.00		99,600,000	49,800,000
<b>Total IBL36 SPOT</b>								<b>346,608,000,000.00</b>		<b>99,600,000</b>	<b>49,800,000</b>
<b>Total For IBL36</b>								<b>346,608,000,000.00</b>		<b>99,600,000</b>	<b>49,800,000</b>
IBL43/J On 25/11/2020 Spot Bond			10.00000	102.24200	10.00000	102.21500			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			7.65500	7.65500	7.65500	99.83250			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			8.22500	8.22500	8.22500	101.96732			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>
IBL50 On 02/08/2020 Spot Bond			7.84500	105.18839	7.84500	105.16640			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					0.00000	101.04643			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			7.39500	103.24534	7.39500	103.22470			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			10.11000	103.86066	10.11000	103.83283			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL61 On 31/03/2019 Spot Bond					0.00000	101.63945			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					0.00000	101.28079			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					0.00000	101.02713			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			4.18000	150.16828	4.18000	150.12910			0.00	0	0
<b>Total IBL67 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL67</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL75 On 19/08/2020 Spot Bond					0.00000	101.33301			0.00	0	0
<b>Total IBL75 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL75</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL77 On 25/11/2020 Spot Bond					0.00000	100.95145			0.00	0	0
<b>Total IBL77 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL77</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL78 On 25/11/2022 Spot Bond			10.16000	100.11676	10.16000	100.08936			0.00	0	109,800,000
<b>Total IBL78 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>109,800,000</b>
<b>Total For IBL78</b>									<b>0.00</b>	<b>0</b>	<b>109,800,000</b>
IBL79 On 27/01/2019 Spot Bond			7.22500	104.09339	7.22500	104.07297			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					0.00000	101.11554			0.00	0	0
<b>Total IBL82 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL82</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL83 On 22/03/2019 Spot Bond					0.00000	99.75260			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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					0.00000	100.80968			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					0.00000	101.49835			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			7.52500	101.58686	7.52500	101.56657			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			8.78500	103.97038	8.78500	103.94568			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	23.35205	100.00000	23.29979			0.00	0	0
<b>Total IBL88/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL88/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL89 On 26/05/2021 Spot Bond					0.00000	100.43829			0.00	0	0
<b>Total IBL89 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL89</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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					0.00000	101.47180			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					0.00000	100.24399			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					0.00000	101.21035			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					0.00000	100.24333			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL97 On 03/10/2019 Spot Bond					0.00000	101.65930			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					0.00000	103.66907			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			8.56500	101.66564	8.56500	101.64221			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	11.78739	100.00000	11.76143			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>
IDCC02 On 26/04/2019 Spot Bond					0.00000	101.04261			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>
IDCG03 On 22/10/2020 Spot Bond			8.53500	100.86838	8.53500	100.84522		3,243,300,000,000.00		380,000,000	190,000,000
<b>Total IDCG03 SPOT</b>								<b>3,243,300,000,000.00</b>		<b>380,000,000</b>	<b>190,000,000</b>
<b>Total For IDCG03</b>								<b>3,243,300,000,000.00</b>		<b>380,000,000</b>	<b>190,000,000</b>
IDCG05 On 24/11/2019 Spot Bond					0.00000	100.80496			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			10.05500	98.29684	10.05500	98.27020			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					0.00000	100.69172			0.00	0	0
<b>Total IDCG07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG08 On 13/05/2030 Spot Bond			12.02500	96.35009	12.02500	96.22577			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					0.00000	100.72540			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.19767			0.00	0	0
<b>Total IDCG10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG11 On 05/12/2026 Spot Bond			10.50500	101.82767	10.50500	101.79903			0.00	0	0
<b>Total IDCG11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG12 On 26/04/2021 Spot Bond					0.00000	101.51083			0.00	0	0
<b>Total IDCG12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.14148			0.00	0	0
<b>Total IDCG13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.69486			0.00	0	0
<b>Total IDCG14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.72824			0.00	0	0
<b>Total IDCG15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG16 On 12/11/2025 Spot Bond					0.00000	100.74496			0.00	0	0
<b>Total IDCG16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	100.62212			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>
IDCP07 On 15/12/2022 Spot Bond					0.00000	99.88681			0.00	0	0
<b>Total IDCP07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IDCP1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP2L On 05/04/2025 Spot Bond			100.00000	5.83296	100.00000	5.81997			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFC01 On 10/12/2024 Spot Bond			9.40500	97.01068	9.40500	96.98619			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			7.43500	104.25173	7.43500	104.23082			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>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN329U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN329U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN334U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN334U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN342U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN342U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN343U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN343U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN345U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN345U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN347U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN347U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN355U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN355U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN367U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN367U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN385U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN385U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN386U On 15/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN386U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN386U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN395U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN395U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	1,900,000,000
<b>Total IN396U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,900,000,000</b>
<b>Total For IN396U</b>									<b>0.00</b>	<b>0</b>	<b>1,900,000,000</b>
ING196 On 30/06/2027 Spot Bond					0.00000	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	102.24200	10.00000	102.21500			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>
ING335 On 15/08/2019 Spot Bond					0.00000	105.08786			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					0.00000	102.08013			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					0.00000	100.24851			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					0.00000	101.00149			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					0.00000	100.98763			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					0.00000	101.05798			0.00	0	0
<b>Total ING375 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING375</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING383 On 30/06/2020 Spot Bond					0.00000	100.43086			0.00	0	0
<b>Total ING383 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING383</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING384 On 30/09/2020 Spot Bond					0.00000	80.40966			0.00	0	0
<b>Total ING384 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING384</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING394 On 31/01/2020 Spot Bond					0.00000	100.31657			0.00	0	0
<b>Total ING394 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING394</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

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					0.00000	101.06330			0.00	0	0
<b>Total INLV01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INLV02 On 20/10/2020 Spot Bond					0.00000	102.27321			0.00	0	0
<b>Total INLV02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INLV03 On 11/02/2021 Spot Bond					0.00000	101.04509			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			11.08500	107.46028	11.08500	107.42877			0.00	0	0
<b>Total INLV04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
INLV05 On 22/03/2023 Spot Bond					0.00000	100.13698			0.00	0	14,068,100
<b>Total INLV05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>14,068,100</b>
<b>Total For INLV05</b>									<b>0.00</b>	<b>0</b>	<b>14,068,100</b>
IPF01/J On 25/11/2020 Spot Bond			10.00000	102.24200	10.00000	102.21500			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					0.00000	101.92935			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>
IPF13 On 04/12/2020 Spot Bond					0.00000	100.22144			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					0.00000	99.89826			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					0.00000	100.15899			0.00	0	0
<b>Total IPF15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF16 On 17/12/2021 Spot Bond					0.00000	99.88351			0.00	0	0
<b>Total IPF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF17 On 22/12/2020 Spot Bond					0.00000	101.86424			0.00	0	0
<b>Total IPF17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF18 On 22/12/2021 Spot Bond					0.00000	101.88583			0.00	0	0
<b>Total IPF18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF19 On 22/12/2022 Spot Bond					0.00000	101.90743			0.00	0	0
<b>Total IPF19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF20 On 17/03/2020 Spot Bond					0.00000	99.88923			0.00	0	0
<b>Total IPF20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF21 On 17/03/2022 Spot Bond					0.00000	99.88496			0.00	0	0
<b>Total IPF21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF22 On 14/06/2022 Spot Bond					0.00000	99.97701			0.00	0	0
<b>Total IPF22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IPF23U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF23U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF24 On 05/02/2023 Spot Bond					0.00000	100.89921			0.00	0	0
<b>Total IPF24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF25 On 15/10/2023 Spot Bond					0.00000	101.40572			0.00	0	0
<b>Total IPF25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF26 On 07/11/2023 Spot Bond					0.00000	100.80004			0.00	0	0
<b>Total IPF26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF27 On 07/11/2024 Spot Bond					0.00000	100.80901			0.00	0	0
<b>Total IPF27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IPF28U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF28U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IPF29U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF29U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPFC20 On 25/01/2019 Spot Bond					0.00000	100.98367			0.00	0	0
<b>Total IPFC20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IPL8/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL8/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV017/F On 31/01/2022 Spot Bond			2.75000	101.01449	2.75000	101.00699			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			6.50000	141.54736	6.50000	141.50145			0.00	0	0
<b>Total IV019 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV019</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV025 On 12/09/2019 Spot Bond					0.00000	100.41797			0.00	0	110,000,000
<b>Total IV025 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
<b>Total For IV025</b>									<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
IV026 On 27/09/2019 Spot Bond					0.00000	101.54286			0.00	0	10,200,000
<b>Total IV026 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,200,000</b>
<b>Total For IV026</b>									<b>0.00</b>	<b>0</b>	<b>10,200,000</b>
IV030 On 31/01/2025 Spot Bond			5.17000	5.17000	5.17000	117.85729		4,570,590,200,000.00		884,060,000	442,030,000
<b>Total IV030 SPOT</b>								<b>4,570,590,200,000.00</b>		<b>884,060,000</b>	<b>442,030,000</b>
<b>Total For IV030</b>								<b>4,570,590,200,000.00</b>		<b>884,060,000</b>	<b>442,030,000</b>
IV030A On 31/01/2025 Spot Bond			5.17000	5.17000	5.17000	117.85729		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					0.00000	100.05191			0.00	0	0
<b>Total IV031 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV031</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV033 On 11/02/2021 Spot Bond					0.00000	101.41649			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			10.98500	106.98789	10.98500	106.95679			0.00	0	0
<b>Total IV034 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV034</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV035 On 07/04/2022 Spot Bond					0.00000	109.13266			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV036 On 22/07/2021 Spot Bond					0.00000	101.60095				0.00	0	0
<b>Total IV036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV038 On 23/09/2021 Spot Bond					0.00000	99.67309				0.00	0	0
<b>Total IV038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV039 On 31/01/2022 Spot Bond			5.63000	5.63000	5.63000	143.91314				0.00	0	0
<b>Total IV039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV039</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV040 On 29/09/2021 Spot Bond					0.00000	105.24987				0.00	0	0
<b>Total IV040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV041 On 29/09/2021 Spot Bond			11.33500	103.95637	11.33500	103.92471				0.00	0	0
<b>Total IV041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV042 On 18/11/2021 Spot Bond					0.00000	100.72442				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			11.22500	11.22500	11.22500	103.86039				0.00	0	0
<b>Total IV043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV043</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV044 On 31/01/2022 Spot Bond					0.00000	101.30766				0.00	0	0
<b>Total IV044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV045 On 31/01/2022 Spot Bond			4.98000	146.70202	4.98000	146.66062				0.00	0	200,000,000
<b>Total IV045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For IV045</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
IV046 On 21/06/2022 Spot Bond					0.00000	99.77011				0.00	0	0
<b>Total IV046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV142U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV142U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV19A On 31/03/2028 Spot Bond			5.20000	156.76932	5.20000	156.72392			0.00	0	0
<b>Total IV19A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV19A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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>
IVA867 On 13/12/2018 Spot Bond			7.45000	7.45000	7.45000	99.93880			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>
IVA871 On 10/01/2019 Spot Bond			7.45000	7.45000	7.45000	99.37124			0.00	0	0
<b>Total IVA871 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA871</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA873 On 24/01/2019 Spot Bond			7.55000	7.55000	7.55000	99.07776			0.00	0	0
<b>Total IVA873 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA873</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA874 On 28/01/2019 Spot Bond			7.55000	7.55000	7.55000	98.99661			0.00	0	0
<b>Total IVA874 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA874</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA876 On 05/02/2019 Spot Bond			7.55000	7.55000	7.55000	98.83470			0.00	0	0
<b>Total IVA876 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA876</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA877 On 14/02/2019 Spot Bond			7.65000	7.65000	7.65000	98.63559			0.00	0	0
<b>Total IVA877 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA877</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA878 On 21/02/2019 Spot Bond			7.65000	7.65000	7.65000	98.49306			0.00	0	0
<b>Total IVA878 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA878</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA880 On 07/03/2019 Spot Bond			7.65000	7.65000	7.65000	98.20923			0.00	0	0
<b>Total IVA880 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA880</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA881 On 14/03/2019 Spot Bond			7.65000	7.65000	7.65000	98.06793			0.00	0	0
<b>Total IVA881 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA881</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC005 On 25/11/2020 Spot Bond			10.00000	102.24200	10.00000	102.21500			0.00	0	0
<b>Total IVC005/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC005/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC027 On 03/04/2019 Spot Bond					0.00000	101.71161			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					0.00000	101.72445			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					0.00000	101.76429			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					0.00000	100.47967			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			7.99500	104.53019	7.99500	104.50793			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	69.18947	100.00000	69.03717			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			8.85500	104.74764	8.85500	104.72298			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC049 On 21/11/2019 Spot Bond					0.00000	100.52148				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					0.00000	102.10790				0.00	0	0
<b>Total IVC055 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC055</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC063 On 07/08/2020 Spot Bond					0.00000	100.91387				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					0.00000	101.36736				0.00	0	0
<b>Total IVC070 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC070</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC075 On 21/04/2019 Spot Bond					0.00000	101.31263				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					0.00000	101.47123				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					0.00000	100.44312				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>
IVC094 On 06/12/2021 Spot Bond			9.70500	103.00642	9.70500	102.97960				0.00	0	157,400,000
<b>Total IVC094 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>157,400,000</b>
<b>Total For IVC094</b>										<b>0.00</b>	<b>0</b>	<b>157,400,000</b>
IVC097 On 29/06/2021 Spot Bond					0.00000	101.86396				0.00	0	200,000,000
<b>Total IVC097 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For IVC097</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
IVC102 On 31/01/2020 Spot Bond					0.00000	101.15694				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					0.00000	101.89384				0.00	0	0
<b>Total IVC103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC103</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC105 On 08/03/2020 Spot Bond					0.00000	100.01708				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC106 On 13/03/2020 Spot Bond					0.00000	100.00002				0.00	0	0
<b>Total IVC106 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC106</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC107 On 29/06/2021 Spot Bond					0.00000	101.87392				0.00	1,000,000,000	1,000,000,000
<b>Total IVC107 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For IVC107</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
IVC108 On 29/07/2019 Spot Bond					0.00000	101.17355				0.00	0	0
<b>Total IVC108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC108</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC109 On 19/05/2021 Spot Bond					0.00000	101.68647				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			9.35500	101.54558	9.35500	101.51994				0.00	0	0
<b>Total IVC110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC111 On 19/05/2020 Spot Bond					0.00000	100.54587				0.00	0	0
<b>Total IVC111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC114 On 14/09/2021 Spot Bond					0.00000	99.97570				0.00	0	0
<b>Total IVC114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC116 On 16/08/2020 Spot Bond					0.00000	100.68499				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					0.00000	100.51252				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>
IVC122 On 20/01/2020 Spot Bond					0.00000	101.37086				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>
IVC126 On 30/04/2019 Spot Bond					0.00000	101.08135				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					0.00000	101.74753				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC128 On 23/03/2019 Spot Bond					0.00000	101.77782				0.00	0	0
<b>Total IVC128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC129 On 26/03/2019 Spot Bond					0.00000	101.72558				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					0.00000	101.21808				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					0.00000	101.09833				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					0.00000	100.30538				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	8.02000	8.02000	100.15133				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					0.00000	101.06447				0.00	0	0
<b>Total IVC134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC135 On 31/07/2020 Spot Bond					0.00000	101.02902				0.00	0	0
<b>Total IVC135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC136 On 22/08/2021 Spot Bond					0.00000	100.86622				0.00	0	0
<b>Total IVC136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC137 On 29/08/2021 Spot Bond					0.00000	100.36850				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>
IVC138 On 17/09/2019 Spot Bond					0.00000	99.89361				0.00	0	0
<b>Total IVC138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC140 On 18/10/2021 Spot Bond					0.00000	101.31539				0.00	0	0
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC144 On 03/12/2021 Spot Bond					0.00000	100.24665			0.00	0	0
<b>Total IVC144 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC144</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC145 On 06/12/2020 Spot Bond					0.00000	100.16664			0.00	0	0
<b>Total IVC145 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC145</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC146 On 03/12/2020 Spot Bond					0.00000	100.23780			0.00	0	0
<b>Total IVC146 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC146</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC147 On 21/12/2021 Spot Bond					0.00000	100.18147			0.00	0	0
<b>Total IVC147 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC147</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IVC68U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC68U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IVC80U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC80U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IVC84U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC84U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IVC85U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC85U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IVC91U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC91U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IVC95U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC95U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IVC96U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC96U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IVC99U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC99U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
IVF56U On 12/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IVF56U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF56U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVF58U On 01/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IVF58U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF58U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVF60U On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IVF60U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF60U</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					0.00000	101.20343			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>
JPM002 On 05/07/2023 Spot Bond					0.00000	99.81116			0.00	0	0
<b>Total JPM002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JPM002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP002 On 13/06/2019 Spot Bond					0.00000	100.00005			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					0.00000	100.17849			0.00	0	0
<b>Total KAP003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP006 On 29/06/2021 Spot Bond					0.00000	101.85400			0.00	0	0
<b>Total KAP006 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP006</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP007 On 26/10/2021 Spot Bond			8.90500	104.63721	8.90500	104.61217			0.00	0	347,600,000
<b>Total KAP007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>347,600,000</b>
<b>Total For KAP007</b>									<b>0.00</b>	<b>0</b>	<b>347,600,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP008 On 28/11/2019 Spot Bond					0.00000	100.79186			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>
KAP009 On 24/05/2020 Spot Bond					0.00000	100.43173			0.00	0	0
<b>Total KAP009 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP009</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP010 On 15/09/2020 Spot Bond					0.00000	100.36859			0.00	0	0
<b>Total KAP010 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP010</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP012 On 01/12/2022 Spot Bond					0.00000	100.25602			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>
KAP04U 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>
KAP11 On 24/10/2022 Spot Bond					0.00000	101.55426			0.00	0	0
<b>Total KAP11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KSB009 On 05/08/2020 Spot Bond					0.00000	102.39263			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>
KST01 On 12/07/2020 Spot Bond					0.00000	101.56119			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>
KW01 On 31/10/2027 Spot Bond			10.49500	118.69547	10.49500	118.66194			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>
LBK05 On 28/02/2019 Spot Bond					0.00000	100.48354			0.00	0	0
<b>Total LBK05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK08 On 30/10/2019 Spot Bond					0.00000	101.11122			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/JIBAR 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK11 On 28/11/2019 Spot Bond			8.59500	101.33875	8.59500	101.31519			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	100.41615	9.62000	100.39009			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	102.90124	9.71000	102.87473			0.00	0	0
<b>Total LBK12U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK12U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK15 On 12/10/2021 Spot Bond					0.00000	105.66928			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					0.00000	100.33059			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					0.00000	100.58039			0.00	0	0
<b>Total LBK17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK18 On 22/03/2022 Spot Bond					0.00000	103.50363			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			10.21000	100.13541	10.21000	100.10802		51,050,000,000,000.00	5,000,000,000	2,500,000,000	
<b>Total LBK20 SPOT</b>								<b>51,050,000,000,000.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>	
<b>Total For LBK20</b>								<b>51,050,000,000,000.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>	
LBK22 On 04/09/2020 Spot Bond					0.00000	100.37658			0.00	0	0
<b>Total LBK22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK23 On 05/09/2022 Spot Bond					0.00000	100.20842			0.00	0	176,100,000
<b>Total LBK23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>176,100,000</b>
<b>Total For LBK23</b>									<b>0.00</b>	<b>0</b>	<b>176,100,000</b>
LBK24 On 10/10/2024 Spot Bond			10.36000	101.50737	10.36000	101.47920		82,880,000,000,000.00	8,000,000,000	4,122,000,000	
<b>Total LBK24 SPOT</b>								<b>82,880,000,000,000.00</b>	<b>8,000,000,000</b>	<b>4,122,000,000</b>	
<b>Total For LBK24</b>								<b>82,880,000,000,000.00</b>	<b>8,000,000,000</b>	<b>4,122,000,000</b>	
LBK25 On 25/03/2019 Spot Bond					0.00000	101.92090			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK26 On 23/03/2021 Spot Bond					0.00000	99.93798			0.00	0	0
<b>Total LBK26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK27 On 23/03/2023 Spot Bond					0.00000	99.73481			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			11.43000	95.91502	11.43000	95.88558		22,860,000,000,000.00	2,000,000,000	1,210,000,000	
<b>Total LBK28 SPOT</b>								<b>22,860,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,210,000,000</b>	
<b>Total For LBK28</b>								<b>22,860,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,210,000,000</b>	
LBK29 On 07/06/2023 Spot Bond			10.11000	98.78683	10.11000	98.76007		0.00	0	0	
<b>Total LBK29 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LBK29</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
LBK30 On 20/09/2021 Spot Bond					0.00000	99.84678		0.00	0	0	
<b>Total LBK30 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LBK30</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
LBK31 On 20/09/2023 Spot Bond					0.00000	99.83548		0.00	0	0	
<b>Total LBK31 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LBK31</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.84879		0.00	0	0	
<b>Total LBK32 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LBK32</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.15504		0.00	0	0	
<b>Total LBK33 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LBK33</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
LGL04 On 14/08/2020 Spot Bond			7.57500	105.46817	7.57500	105.44686		8,787,000,000,000.00	1,160,000,000	580,000,000	
<b>Total LGL04 SPOT</b>								<b>8,787,000,000,000.00</b>	<b>1,160,000,000</b>	<b>580,000,000</b>	
<b>Total For LGL04</b>								<b>8,787,000,000,000.00</b>	<b>1,160,000,000</b>	<b>580,000,000</b>	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.05734		0.00	0	10,000,000	
<b>Total LGL05 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>10,000,000</b>	
<b>Total For LGL05</b>								<b>0.00</b>	<b>0</b>	<b>10,000,000</b>	
LGL06 On 04/10/2022 Spot Bond			10.21000	101.92852	10.21000	101.90063		51,050,000,000,000.00	5,000,000,000	2,745,400,000	
<b>Total LGL06 SPOT</b>								<b>51,050,000,000,000.00</b>	<b>5,000,000,000</b>	<b>2,745,400,000</b>	
<b>Total For LGL06</b>								<b>51,050,000,000,000.00</b>	<b>5,000,000,000</b>	<b>2,745,400,000</b>	
LGL07 On 04/10/2022 Spot Bond					0.00000	102.67152		0.00	0	200,000,000	
<b>Total LGL07 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>200,000,000</b>	
<b>Total For LGL07</b>								<b>0.00</b>	<b>0</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
LGL08 On 28/02/2023 Spot Bond					0.00000	102.46558			0.00	0	0
<b>Total LGL08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LGL09 On 28/08/2024 Spot Bond					0.00000	103.36808			0.00	0	0
<b>Total LGL09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	101.61213			0.00	0	0
<b>Total LGL10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHC06L 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>
LHC07L On 26/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total LHC07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHC08L On 28/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total LHC08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL19 On 14/11/2019 Spot Bond			12.39000	102.76482	12.39000	102.73070			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					0.00000	101.05077			0.00	0	0
<b>Total LHL26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL27 On 13/02/2021 Spot Bond					0.00000	100.92937			0.00	0	0
<b>Total LHL27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL28 On 13/02/2022 Spot Bond					0.00000	101.04209			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					0.00000	102.12663			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					0.00000	100.52361			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LRFB2 On 20/11/2019 Spot Bond					0.00000	101.10823				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					0.00000	100.59360				0.00	0	0
<b>Total LRFC2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFC2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ11 On 31/01/2019 Spot Bond					0.00000	100.99646				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 11/02/2019 Spot Bond					0.00000	98.80386				0.00	0	0
<b>Total MAQ128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ12 On 04/11/2019 Spot Bond					0.00000	100.72752				0.00	0	0
<b>Total MAQ129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ13 On 11/03/2019 Spot Bond					0.00000	98.65633				0.00	0	0
<b>Total MAQ130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ13 On 09/12/2019 Spot Bond					0.00000	100.03281				0.00	0	0
<b>Total MAQ131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04 On 07/06/2019 Spot Bond					0.00000	100.47020				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					0.00000	100.20540				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					0.00000	100.87701				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					0.00000	102.05968				0.00	0	0
<b>Total MBF053 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF053</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF05 On 27/03/2020 Spot Bond					0.00000	102.15705				0.00	0	0
<b>Total MBF055 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF055</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 28/08/2020 Spot Bond					0.00000	100.69642				0.00	0	0
<b>Total MBF057 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF057</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 21/05/2019 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					0.00000	100.47284				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					0.00000	100.51835				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					0.00000	100.02192				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					0.00000	101.41916				0.00	0	0
<b>Total MBP036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03 On 26/05/2020 Spot Bond					0.00000	100.39659				0.00	0	0
<b>Total MBP037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03 On 02/11/2022 Spot Bond					0.00000	100.92891				0.00	0	0
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03 On 23/02/2021 Spot Bond					0.00000	100.46653				0.00	0	0
<b>Total MBP039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP039</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 23/02/2023 Spot Bond					0.00000	100.47460				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP04 On 13/04/2021 Spot Bond					0.00000	101.31963			0.00	0	0
<b>Total MBP041 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP041</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04: On 26/04/2021 Spot Bond					0.00000	101.06600			0.00	0	0
<b>Total MBP042 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP042</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04: On 27/07/2023 Spot Bond					0.00000	101.00708			0.00	0	0
<b>Total MBP043 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP043</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04: On 27/09/2021 Spot Bond					0.00000	101.70142			0.00	0	0
<b>Total MBP044 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP044</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04: On 27/09/2023 Spot Bond					0.00000	101.72245			0.00	0	0
<b>Total MBP045 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP045</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 16/04/2019 Spot Bond			7.62500	101.89918	7.62500	101.87843			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	101.77379	8.00000	101.75208			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			7.53500	101.88645	7.53500	101.86593			0.00	0	0
<b>Total MBSA02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBSA02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 15/04/2019 Spot Bond			8.91000	101.43173	8.91000	101.40769			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					0.00000	103.78309			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					0.00000	103.93561			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			7.64500	104.18989	7.64500	104.16818			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB On 05/01/2022 Spot Bond			9.11000	106.75187	9.11000	106.72603			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					0.00000	101.90871			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			8.19000	8.19000	8.19000	103.88423			0.00	0	0
<b>Total MFS1B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MIIL03 On 28/08/2023 Spot Bond					0.00000	103.38589			0.00	0	0
<b>Total MIIL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIIL03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMF10 On 15/12/2024 Spot Bond					0.00000	103.50873			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					0.00000	105.34245			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					0.00000	100.80254			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					0.00000	99.83548			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					0.00000	99.87932			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			8.93500	8.93500	8.93500	104.65828		7,148,000,000,000.00	800,000,000	400,000,000	
<b>Total MMIG02 SPOT</b>								<b>7,148,000,000,000.00</b>	<b>800,000,000</b>	<b>400,000,000</b>	
<b>Total For MMIG02</b>								<b>7,148,000,000,000.00</b>	<b>800,000,000</b>	<b>400,000,000</b>	
MMIG0 On 01/06/2020 Spot Bond					0.00000	100.33190		0.00	0	20,000,000	
<b>Total MMIG03 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>20,000,000</b>	
<b>Total For MMIG03</b>								<b>0.00</b>	<b>0</b>	<b>20,000,000</b>	
MMIG0 On 12/08/2025 Spot Bond			11.95500	11.95500	11.95500	100.78827		0.00	0	20,000,000	
<b>Total MMIG04 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>20,000,000</b>	
<b>Total For MMIG04</b>								<b>0.00</b>	<b>0</b>	<b>20,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMIG0 On 12/08/2022 Spot Bond			10.41000	104.94209	10.41000	104.94209			21,861,000,000,000.00	2,100,000,000	1,281,300,000
<b>Total MMIG05 SPOT</b>									<b>21,861,000,000,000.00</b>	<b>2,100,000,000</b>	<b>1,281,300,000</b>
<b>Total For MMIG05</b>									<b>21,861,000,000,000.00</b>	<b>2,100,000,000</b>	<b>1,281,300,000</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.15496			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					0.00000	103.40788			0.00	0	0
<b>Total MQB003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MQB003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN06 On 13/07/2020 Spot Bond					0.00000	102.27802			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					0.00000	101.91120			0.00	0	0
<b>Total MTN07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN08 On 11/10/2020 Spot Bond					0.00000	102.20138			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					0.00000	102.02583			0.00	0	100,000,000
<b>Total MTN09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For MTN09</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</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					0.00000	102.91566			0.00	0	0
<b>Total MTN10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN11 On 04/06/2021 Spot Bond					0.00000	100.41466			0.00	0	0
<b>Total MTN11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN12 On 04/06/2023 Spot Bond					0.00000	99.82481			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN13 On 04/06/2025 Spot Bond					0.00000	100.22909			0.00	0	16,800,000
<b>Total MTN13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>16,800,000</b>
<b>Total For MTN13</b>									<b>0.00</b>	<b>0</b>	<b>16,800,000</b>
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	190,000,000
<b>Total MWA1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>190,000,000</b>
<b>Total For MWA1U</b>									<b>0.00</b>	<b>0</b>	<b>190,000,000</b>
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total MWA2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total MWA3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MWAR( On 22/11/2019 Spot Bond					0.00000	100.72421			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>
MWAR( On 22/02/2021 Spot Bond					0.00000	100.50179			0.00	0	0
<b>Total MWAR02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWAR02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MWAR( On 22/11/2021 Spot Bond					0.00000	100.49423			0.00	0	0
<b>Total MWAR03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWAR03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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>
N6A19 On 20/12/2018 Spot Bond					0.00000	101.82139			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					0.00000	102.16714			0.00	0	0
<b>Total N6B26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6B26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N6C26 On 21/09/2020 Spot Bond					0.00000	102.27329			0.00	0	0
<b>Total N6C26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6C26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N6D26 On 21/12/2020 Spot Bond					0.00000	101.98666			0.00	0	0
<b>Total N6D26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6D26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N6E26 On 22/03/2021 Spot Bond					0.00000	102.10370				0.00	0	0
<b>Total N6E26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6E26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6F26 On 22/03/2021 Spot Bond					0.00000	102.49392				0.00	0	0
<b>Total N6F26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6F26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6G26 On 22/03/2021 Spot Bond					0.00000	102.99868				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			9.66000	96.06836	9.66000	96.04333				0.00	0	284,000,000
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>284,000,000</b>
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	<b>284,000,000</b>
NAM02 On 29/06/2020 Spot Bond			8.00500	106.65994	8.00500	106.63707			1,601,000,000,000.00		200,000,000	500,000,000
<b>Total NAM02 SPOT</b>									<b>1,601,000,000,000.00</b>		<b>200,000,000</b>	<b>500,000,000</b>
<b>Total For NAM02</b>									<b>1,601,000,000,000.00</b>		<b>200,000,000</b>	<b>500,000,000</b>
NAM03 On 01/08/2023 Spot Bond			10.01000	103.84821	10.01000	103.82065				0.00	0	0
<b>Total NAM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NAM04 On 01/08/2026 Spot Bond			10.95500	101.56564	10.95500	101.53621				0.00	0	90,800,000
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,800,000</b>
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	<b>90,800,000</b>
NBK11/ On 28/11/2020 Spot Bond			8.50000	101.12920	8.50000	101.10596				0.00	0	12,000,000,000
<b>Total NBK11A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,000,000,000</b>
<b>Total For NBK11A</b>										<b>0.00</b>	<b>0</b>	<b>12,000,000,000</b>
NBK12/ On 19/03/2021 Spot Bond			8.08000	104.84495	8.08000	104.82201				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	102.20160	9.38000	102.17573				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			9.81000	101.95968	9.81000	101.93270				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			8.40500	106.34031	8.40500	106.31639				0.00	0	0
<b>Total NBK14A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK14A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK15/ On 11/02/2022 Spot Bond			9.03500	102.30378	9.03500	102.27922			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			10.09000	100.22519	10.09000	100.19839			0.00	0	46,900,000
<b>Total NBK16A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>46,900,000</b>
<b>Total For NBK16A</b>									<b>0.00</b>	<b>0</b>	<b>46,900,000</b>
NBK17/ On 22/04/2026 Spot Bond			10.26500	99.82417	10.26500	99.79672		25,046,600,000,000.00	2,440,000,000	1,243,600,000	
<b>Total NBK17A SPOT</b>								<b>25,046,600,000,000.00</b>	<b>2,440,000,000</b>	<b>1,243,600,000</b>	
<b>Total For NBK17A</b>								<b>25,046,600,000,000.00</b>	<b>2,440,000,000</b>	<b>1,243,600,000</b>	
NBK18/ On 01/06/2020 Spot Bond			7.27000	103.04292	7.27000	103.02271			0.00	0	0
<b>Total NBK18A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK18A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK19/ On 01/06/2022 Spot Bond			9.18500	101.66159	9.18500	101.63652			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			10.31500	100.59176	10.31500	100.56397			0.00	0	40,400,000
<b>Total NBK20A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,400,000</b>
<b>Total For NBK20A</b>									<b>0.00</b>	<b>0</b>	<b>40,400,000</b>
NBK20I On 25/06/2021 Spot Bond					0.00000	102.02486			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			10.71500	103.72439	10.71500	103.69497			0.00	0	27,000,000
<b>Total NBK21A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>27,000,000</b>
<b>Total For NBK21A</b>									<b>0.00</b>	<b>0</b>	<b>27,000,000</b>
NBK22/ On 19/11/2022 Spot Bond			10.15000	100.42659	10.15000	100.39913			0.00	0	268,200,000
<b>Total NBK22A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>268,200,000</b>
<b>Total For NBK22A</b>									<b>0.00</b>	<b>0</b>	<b>268,200,000</b>
NBK23/ On 19/11/2025 Spot Bond			10.22500	102.96709	10.22500	102.93873			0.00	0	0
<b>Total NBK23A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK23A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK23I On 12/02/2020 Spot Bond					0.00000	100.92752			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			10.30500	104.36043	10.30500	104.33147		20,610,000,000,000.00	2,000,000,000	1,000,000,000	
<b>Total NBK24A SPOT</b>								<b>20,610,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>	
<b>Total For NBK24A</b>								<b>20,610,000,000,000.00</b>	<b>2,000,000,000</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
NBK24I On 11/02/2022 Spot Bond					0.00000	100.71666				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			9.71000	9.71000	9.71000	106.59003				0.00	0	0
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK25I On 12/02/2025 Spot Bond					0.00000	102.37535				0.00	0	240,000,000
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>240,000,000</b>
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	<b>240,000,000</b>
NBK26I On 10/05/2023 Spot Bond			100.00000	14.03251	100.00000	14.00111				0.00	0	0
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK26I On 22/04/2026 Spot Bond					0.00000	104.45738				0.00	0	30,400,000
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,400,000</b>
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	<b>30,400,000</b>
NBK27I On 10/05/2026 Spot Bond			10.51500	104.23741	10.51500	104.20790				0.00	0	90,000,000
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
NBK28I On 02/08/2023 Spot Bond			10.06000	103.43886	10.06000	103.41128				0.00	0	0
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK28I On 19/11/2020 Spot Bond					0.00000	101.34529				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			10.45500	104.08718	10.45500	104.05836				0.00	0	130,600,000
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,600,000</b>
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	<b>130,600,000</b>
NBK29I On 18/02/2019 Spot Bond					0.00000	100.68837				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			9.82500	102.10192	9.82500	102.07531				0.00	0	325,000,000
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>325,000,000</b>
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	<b>325,000,000</b>
NBK30I On 18/02/2021 Spot Bond					0.00000	101.75060				0.00	0	0
<b>Total NBK30B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK30B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK31/ On 09/11/2023 Spot Bond			9.38000	106.55551	9.38000	100.98328			0.00	0	0
<b>Total NBK31A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK31A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK31I On 17/02/2023 Spot Bond					0.00000	100.56105			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					0.00000	100.40795			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					0.00000	101.02525			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					0.00000	102.41087			0.00	0	0
<b>Total NBK34B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK34B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK35I On 10/05/2023 Spot Bond					0.00000	102.69760			0.00	0	500,000,000
<b>Total NBK35B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For NBK35B</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
NBK36I On 10/05/2026 Spot Bond					0.00000	103.61259			0.00	0	20,000,000
<b>Total NBK36B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For NBK36B</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
NBK37I On 02/08/2019 Spot Bond					0.00000	101.06059			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					0.00000	102.49772			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			7.20500	105.93930	7.20500	105.91858			0.00	0	0
<b>Total NBK3A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK3A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK3A On 09/09/2019 Spot Bond			100.00000	62.95390	100.00000	62.81303			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			11.71000	11.71000	11.71000	52.18054			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK40I On 31/07/2026 Spot Bond					0.00000	101.08127				0.00	0	0
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK41I On 20/02/2020 Spot Bond					0.00000	100.98030				0.00	0	0
<b>Total NBK41B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK41B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK42I On 21/02/2022 Spot Bond					0.00000	101.53697				0.00	0	0
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK42B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK43I On 20/02/2024 Spot Bond					0.00000	100.92673				0.00	117,600,000	110,000,000
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>117,600,000</b>	<b>110,000,000</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>117,600,000</b>	<b>110,000,000</b>
NBK44I On 15/02/2021 Spot Bond					0.00000	100.91265				0.00	0	0
<b>Total NBK44B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK44B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	101.15438				0.00	0	0
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK46I On 15/08/2025 Spot Bond					0.00000	100.65102				0.00	0	0
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK47I On 15/02/2028 Spot Bond					0.00000	101.26898				0.00	0	0
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK48I On 09/11/2021 Spot Bond					0.00000	100.74493				0.00	0	0
<b>Total NBK48B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK48B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK49I On 09/11/2023 Spot Bond					0.00000	100.76790				0.00	0	0
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK50I On 09/11/2025 Spot Bond					0.00000	100.78155				0.00	0	0
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK7B On 19/04/2020 Spot Bond					0.00000	102.96714				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.83458			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			10.90000	101.52521	10.90000	101.49544			0.00	0	0
<b>Total NCLN83 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN83</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.83552			0.00	0	0
<b>Total NCLN84 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN84</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			10.93500	100.68211	10.93500	100.65250			0.00	0	0
<b>Total NCLN85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.83458			0.00	0	0
<b>Total NCLN87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.83296			0.00	0	0
<b>Total NCLN90 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN90</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.83107			0.00	0	0
<b>Total NCLN91 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN91</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2020 Spot Bond					0.00000	99.78647			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>
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>

Contract Details	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 NED03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NED04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NED05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NED06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NED07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NED08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED15 On 08/04/2019 Spot Bond			7.92500	7.92500	7.92500	102.65939			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					0.00000	102.07289			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					0.00000	101.57951			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					0.00000	101.55194			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					0.00000	104.31748			0.00	0	90,000,000
<b>Total NED19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
<b>Total For NED19</b>									<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
NED20 On 01/07/2020 Spot Bond			8.62500	108.87039	8.62500	108.84541		52,267,500,000,000.00	6,060,000,000	3,030,000,000	
<b>Total NED20 SPOT</b>								<b>52,267,500,000,000.00</b>	<b>6,060,000,000</b>	<b>3,030,000,000</b>	
<b>Total For NED20</b>								<b>52,267,500,000,000.00</b>	<b>6,060,000,000</b>	<b>3,030,000,000</b>	
NEDT1 On 21/05/2021 Spot Bond					0.00000	105.08215			0.00	0	64,100,000
<b>Total NEDT1A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>64,100,000</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 NEDT1A</b>										<b>0.00</b>	<b>0</b>	<b>64,100,000</b>
NEDT1 On 26/11/2021 Spot Bond					0.00000	104.05126				0.00	0	10,100,000
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,100,000</b>
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>0</b>	<b>10,100,000</b>
NGL01 On 22/09/2021 Spot Bond					0.00000	107.34252				0.00	0	27,800,000
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,800,000</b>
<b>Total For NGL01</b>										<b>0.00</b>	<b>0</b>	<b>27,800,000</b>
NGL02 On 15/03/2022 Spot Bond					0.00000	104.70263				0.00	574,400,000	300,600,000
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>574,400,000</b>	<b>300,600,000</b>
<b>Total For NGL02</b>										<b>0.00</b>	<b>574,400,000</b>	<b>300,600,000</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	100.51298				0.00	0	0
<b>Total NGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL04 On 20/03/2023 Spot Bond					0.00000	104.73130				0.00	0	109,900,000
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>109,900,000</b>
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	<b>109,900,000</b>
NGL05 On 26/07/2023 Spot Bond					0.00000	102.46733				0.00	0	0
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL06 On 01/12/2023 Spot Bond					0.00000	100.34740				0.00	0	0
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGLT1/ On 01/07/2022 Spot Bond					0.00000	102.52917				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>
NGLT1f On 20/10/2023 Spot Bond					0.00000	101.75134				0.00	0	0
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 25/11/2020 Spot Bond			10.00000	102.24200	10.00000	102.21500				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	101.16151	13.50000	101.12502				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					0.00000	100.08846				0.00	0	0
<b>Total NHM003 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 NHM003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 20/04/2019 Spot Bond					0.00000	107.14247				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					0.00000	106.29863				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>
NI202 On 07/12/2033 Spot Bond			4.50500	4.50500	4.50500	197.98942				0.00	0	0
<b>Total NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NI25 On 31/01/2025 Spot Bond			3.92500	3.92500	3.92500	126.36088				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			4.49500	4.49500	4.49500	88.35213				0.00	0	220,000,000
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>220,000,000</b>
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	<b>220,000,000</b>
NI38 On 31/01/2038 Spot Bond			4.54500	4.54500	4.54500	100.29841				0.00	0	0
<b>Total NI38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB11 On 31/01/2025 Spot Bond			4.03000	4.03000	4.03000	125.61742				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			4.42000	4.42000	4.42000	122.89915				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			4.37000	4.37000	4.37000	167.43209				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			4.75000	162.47340	4.75000	162.42831				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			4.76500	75.89730	4.76500	97.19472				0.00	0	0
<b>Total NILB17 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 NILB17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NMP20 On 24/07/2020 Spot Bond			7.27500	106.72104	7.27500	106.70032			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					0.00000	93.74974			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>
NN03 On 23/11/2023 Spot Bond					0.00000	100.50743			0.00	0	0
<b>Total NN03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2020 Spot Bond			7.87000	7.87000	7.87000	104.05762			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					0.00000	100.46235			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					0.00000	101.01665			0.00	0	0
<b>Total NQ1A24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.49286			0.00	0	0
<b>Total NQ1A25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.49349			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			8.07000	8.07000	8.07000	104.06318			0.00	0	0
<b>Total NQ1B10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.49184			0.00	0	0
<b>Total NQ1B17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.51612			0.00	0	0
<b>Total NQ1B20 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 NQ1B20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2020 Spot Bond			8.27000	8.27000	8.27000	104.06874			0.00	0	0
<b>Total NQ1C10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2020 Spot Bond					0.00000	100.51617			0.00	0	0
<b>Total NQ1C17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2020 Spot Bond					0.00000	100.57268			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					0.00000	100.53346			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>
NRA02: On 31/10/2022 Spot Bond			8.98500	111.96077	8.98500	111.93359			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			4.11000	178.31553	4.11000	178.26913			0.00	0	0
<b>Total NRA023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02: On 30/11/2028 Spot Bond			11.60500	104.21026	11.60500	104.17797		147,151,400,000,000.00	12,680,000,000	6,340,000,000	
<b>Total NRA028 SPOT</b>								<b>17,151,400,000,000.00</b>	<b>12,680,000,000</b>	<b>6,340,000,000</b>	
<b>Total For NRA028</b>								<b>17,151,400,000,000.00</b>	<b>12,680,000,000</b>	<b>6,340,000,000</b>	
NRA02: On 30/11/2028 Spot Bond			100.00000	12.66532	100.00000	12.63713		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>	
NSN96: 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>	
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total NSN97U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NSN97U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NSN98: 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>	
NSN99: 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>	

Contract Details	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 NSN99U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC18 On 27/02/2019 Spot Bond					0.00000	100.49879				0.00	0	210,000,000
<b>Total NTC18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>210,000,000</b>
<b>Total For NTC18</b>										<b>0.00</b>	<b>0</b>	<b>210,000,000</b>
NTC19 On 27/07/2020 Spot Bond					0.00000	101.87565				0.00	0	0
<b>Total NTC19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC20 On 27/07/2020 Spot Bond					0.00000	101.73380				0.00	0	0
<b>Total NTC20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC21 On 24/03/2022 Spot Bond					0.00000	102.46871				0.00	0	0
<b>Total NTC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC22 On 15/02/2021 Spot Bond					0.00000	101.13475				0.00	0	0
<b>Total NTC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC23 On 15/02/2023 Spot Bond					0.00000	100.65855				0.00	0	0
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC24 On 29/03/2021 Spot Bond					0.00000	101.71461				0.00	0	0
<b>Total NTC24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC25 On 07/09/2021 Spot Bond					0.00000	100.14124				0.00	0	0
<b>Total NTC25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC26 On 07/12/2023 Spot Bond					0.00000	100.14480				0.00	0	0
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OMI01 On 22/11/2022 Spot Bond					0.00000	100.50695				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					0.00000	101.28033				0.00	0	0
<b>Total OML02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML03 On 27/11/2019 Spot Bond			7.50000	102.01311	7.50000	101.99237				0.00	0	0
<b>Total OML03 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 OML03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OML04 On 19/03/2020 Spot Bond					0.00000	100.81386			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			9.18500	9.18500	9.18500	102.93680		27,555,000,000,000.00	3,000,000,000	1,500,000,000	
<b>Total OML05 SPOT</b>								<b>27,555,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>	
<b>Total For OML05</b>								<b>27,555,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>	
OML06 On 19/03/2022 Spot Bond			10.46000	102.04020	10.46000	102.01147		31,380,000,000,000.00	3,000,000,000	1,500,000,000	
<b>Total OML06 SPOT</b>								<b>31,380,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>	
<b>Total For OML06</b>								<b>31,380,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>	
OML07 On 19/03/2025 Spot Bond			11.35500	100.80618	11.35500	100.77543		22,710,000,000,000.00	2,000,000,000	1,020,000,000	
<b>Total OML07 SPOT</b>								<b>22,710,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,020,000,000</b>	
<b>Total For OML07</b>								<b>22,710,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,020,000,000</b>	
OML08 On 14/09/2020 Spot Bond					0.00000	100.81100		0.00	0	70,000,000	
<b>Total OML08 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>70,000,000</b>	
<b>Total For OML08</b>								<b>0.00</b>	<b>0</b>	<b>70,000,000</b>	
OML09 On 14/09/2022 Spot Bond			10.56000	103.73551	10.56000	103.70603		21,120,000,000,000.00	2,000,000,000	1,193,700,000	
<b>Total OML09 SPOT</b>								<b>21,120,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,193,700,000</b>	
<b>Total For OML09</b>								<b>21,120,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,193,700,000</b>	
OML10 On 14/09/2025 Spot Bond			11.40500	102.55973	11.40500	102.52830		21,213,300,000,000.00	1,860,000,000	930,000,000	
<b>Total OML10 SPOT</b>								<b>21,213,300,000,000.00</b>	<b>1,860,000,000</b>	<b>930,000,000</b>	
<b>Total For OML10</b>								<b>21,213,300,000,000.00</b>	<b>1,860,000,000</b>	<b>930,000,000</b>	
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total PBAJ1U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For PBAJ1U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
PBAV1U On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total PBAV1U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For PBAV1U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
PBBJ1U 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>	
PBDJ1U On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total PBDJ1U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For PBDJ1U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
PBGJ1U 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>	

Contract Details	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 PBGJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBJC1 On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBJC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBJC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBJJ1 On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBJJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBJJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBKJ1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBKJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBKJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBKS1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBKS1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBKS1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBKX1 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBKX1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBKX1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBLS1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total 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>
PBLT1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBLT1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBLT1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBUC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBUC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBUJ1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBUJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBUJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBVJ1 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBVJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBVJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM12 On 25/11/2020 Spot Bond			10.00000	102.24200	10.00000	102.21500				0.00	0	0
<b>Total PMM12/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM12/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM38 On 12/06/2020 Spot Bond					0.00000	100.02296				0.00	0	0
<b>Total PMM38 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 PMM38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM43 On 28/02/2019 Spot Bond					0.00000	100.35592				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					0.00000	100.83605				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>
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					0.00000	100.30815				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					0.00000	100.36398				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>
PMM49 On 28/05/2019 Spot Bond					0.00000	100.33530				0.00	0	0
<b>Total PMM49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM49</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00: On 31/12/2018 Spot Bond					0.00000	101.65161				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					0.00000	99.72986				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					0.00000	100.49371				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					0.00000	100.51848				0.00	0	0
<b>Total PRE2A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2A On 20/02/2022 Spot Bond					0.00000	100.54014				0.00	0	0
<b>Total PRE2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2B On 20/02/2022 Spot Bond					0.00000	100.58340				0.00	0	0
<b>Total PRE2B1 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 PRE2B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2C On 20/02/2022 Spot Bond					0.00000	100.58958			0.00	0	0
<b>Total PRE2C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2D On 20/02/2022 Spot Bond					0.00000	100.59576			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			9.15500	107.32871	9.15500	107.30246			998,052,809,157,500.00	3,495,145,036,500	1,932,731,247,200
<b>Total R186 SPOT</b>									<b>18,052,809,157,500.00</b>	<b>495,145,036,500</b>	<b>932,731,247,200</b>
<b>Total For R186</b>									<b>18,052,809,157,500.00</b>	<b>495,145,036,500</b>	<b>932,731,247,200</b>
R197 On 07/12/2023 Spot Bond			2.93000	295.27585	2.91000	295.46798			63,565,178,000,000.00	21,694,600,000	27,593,807,700
<b>Total R197 SPOT</b>									<b>13,565,178,000,000.00</b>	<b>21,694,600,000</b>	<b>27,593,807,700</b>
<b>Total For R197</b>									<b>13,565,178,000,000.00</b>	<b>21,694,600,000</b>	<b>27,593,807,700</b>
R202 On 07/12/2033 Spot Bond			3.25000	228.78121	3.25500	228.59354			459,640,675,000,000.00	141,427,900,000	266,297,149,800
<b>Total R202 SPOT</b>									<b>19,640,675,000,000.00</b>	<b>141,427,900,000</b>	<b>266,297,149,800</b>
<b>Total For R202</b>									<b>19,640,675,000,000.00</b>	<b>141,427,900,000</b>	<b>266,297,149,800</b>
R2023 On 28/02/2023 Spot Bond			8.40000	99.96295	8.41000	99.90583			083,406,844,440,000.00	2,152,786,529,100	1,101,583,165,700
<b>Total R2023 SPOT</b>									<b>13,406,844,440,000.00</b>	<b>152,786,529,100</b>	<b>101,583,165,700</b>
<b>Total For R2023</b>									<b>13,406,844,440,000.00</b>	<b>152,786,529,100</b>	<b>101,583,165,700</b>
R2030 On 31/01/2030 Spot Bond			9.64000	91.89156	9.64000	91.86805			163,933,428,000,000.00	1,469,287,700,000	648,133,640,500
<b>Total R2030 SPOT</b>									<b>13,933,428,000,000.00</b>	<b>469,287,700,000</b>	<b>648,133,640,500</b>
<b>Total For R2030</b>									<b>13,933,428,000,000.00</b>	<b>469,287,700,000</b>	<b>648,133,640,500</b>
R2032 On 31/03/2032 Spot Bond			9.84000	90.02371	9.84000	89.99995			124,242,520,000,000.00	1,435,390,500,000	735,174,700,000
<b>Total R2032 SPOT</b>									<b>14,242,520,000,000.00</b>	<b>435,390,500,000</b>	<b>735,174,700,000</b>
<b>Total For R2032</b>									<b>14,242,520,000,000.00</b>	<b>435,390,500,000</b>	<b>735,174,700,000</b>
R2035 On 28/02/2035 Spot Bond			9.98500	93.72220	9.98500	93.69699			974,264,887,000,000.00	698,474,200,000	976,144,000,000
<b>Total R2035 SPOT</b>									<b>14,264,887,000,000.00</b>	<b>698,474,200,000</b>	<b>976,144,000,000</b>
<b>Total For R2035</b>									<b>14,264,887,000,000.00</b>	<b>698,474,200,000</b>	<b>976,144,000,000</b>
R2037 On 31/01/2037 Spot Bond			10.05500	90.26763	10.05500	90.24358			840,785,603,500,000.00	580,883,700,000	450,771,077,800
<b>Total R2037 SPOT</b>									<b>10,785,603,500,000.00</b>	<b>580,883,700,000</b>	<b>450,771,077,800</b>
<b>Total For R2037</b>									<b>10,785,603,500,000.00</b>	<b>580,883,700,000</b>	<b>450,771,077,800</b>
R204 On 21/12/2018 Spot Bond			6.22500	99.88076	6.22500	99.86375			0.00	0	669,075,700
<b>Total R204 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>669,075,700</b>
<b>Total For R204</b>									<b>0.00</b>	<b>0</b>	<b>669,075,700</b>
R2040 On 31/01/2040 Spot Bond			10.12500	93.57181	10.12500	93.54670			230,143,100,000,000.00	1,306,680,800,000	867,857,070,900
<b>Total R2040 SPOT</b>									<b>10,143,100,000,000.00</b>	<b>306,680,800,000</b>	<b>367,857,070,900</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R2040</b>									<b>10,143,100,000,000.00</b>	<b>306,680,800,000</b>	<b>367,857,070,900</b>
R2044 On 31/01/2044 Spot Bond			10.15000	90.56536	10.15000	90.54100			267,660,500,000,000.00	913,070,000,000	910,053,421,100
<b>Total R2044 SPOT</b>									<b>17,660,500,000,000.00</b>	<b>913,070,000,000</b>	<b>910,053,421,100</b>
<b>Total For R2044</b>									<b>17,660,500,000,000.00</b>	<b>913,070,000,000</b>	<b>910,053,421,100</b>
R2048 On 28/02/2048 Spot Bond			10.12500	89.68985	10.12500	89.66538			647,664,800,000,000.00	2,236,806,400,000	1,746,336,144,900
<b>Total R2048 SPOT</b>									<b>17,664,800,000,000.00</b>	<b>236,806,400,000</b>	<b>746,336,144,900</b>
<b>Total For R2048</b>									<b>17,664,800,000,000.00</b>	<b>236,806,400,000</b>	<b>746,336,144,900</b>
R207 On 15/01/2020 Spot Bond			6.19500	104.07930	6.22500	104.03062			720,305,037,500,000.00	277,692,500,000	280,202,500,000
<b>Total R207 SPOT</b>									<b>10,305,037,500,000.00</b>	<b>277,692,500,000</b>	<b>280,202,500,000</b>
<b>Total For R207</b>									<b>10,305,037,500,000.00</b>	<b>277,692,500,000</b>	<b>280,202,500,000</b>
R208 On 31/03/2021 Spot Bond			7.25500	100.32646	7.28500	100.24477			437,197,165,772,000.00	1,300,785,274,400	927,384,915,400
<b>Total R208 SPOT</b>									<b>17,197,165,772,000.00</b>	<b>300,785,274,400</b>	<b>927,384,915,400</b>
<b>Total For R208</b>									<b>17,197,165,772,000.00</b>	<b>300,785,274,400</b>	<b>927,384,915,400</b>
R209 On 31/03/2036 Spot Bond			9.94000	71.08158	9.92500	71.15706			005,376,770,140,000.00	2,817,442,331,000	1,321,338,399,700
<b>Total R209 SPOT</b>									<b>15,376,770,140,000.00</b>	<b>817,442,331,000</b>	<b>321,338,399,700</b>
<b>Total For R209</b>									<b>15,376,770,140,000.00</b>	<b>817,442,331,000</b>	<b>321,338,399,700</b>
R210 On 31/03/2028 Spot Bond			3.20000	184.02900	3.19000	184.13497			26,808,000,000,000.00	8,377,500,000	74,309,234,600
<b>Total R210 SPOT</b>									<b>16,808,000,000,000.00</b>	<b>8,377,500,000</b>	<b>74,309,234,600</b>
<b>Total For R210</b>									<b>16,808,000,000,000.00</b>	<b>8,377,500,000</b>	<b>74,309,234,600</b>
R212 On 31/01/2022 Spot Bond			2.89000	155.96705	2.88000	155.97775			213,706,252,000,000.00	73,946,800,000	65,860,027,900
<b>Total R212 SPOT</b>									<b>13,706,252,000,000.00</b>	<b>73,946,800,000</b>	<b>65,860,027,900</b>
<b>Total For R212</b>									<b>13,706,252,000,000.00</b>	<b>73,946,800,000</b>	<b>65,860,027,900</b>
R213 On 28/02/2031 Spot Bond			9.74000	82.68693	9.72500	82.75673			618,057,344,454,000.00	576,802,602,100	460,050,198,200
<b>Total R213 SPOT</b>									<b>18,057,344,454,000.00</b>	<b>576,802,602,100</b>	<b>460,050,198,200</b>
<b>Total For R213</b>									<b>18,057,344,454,000.00</b>	<b>576,802,602,100</b>	<b>460,050,198,200</b>
R214 On 28/02/2041 Spot Bond			10.10500	70.18525	10.10500	70.16614			743,346,907,492,500.00	469,405,928,500	770,415,643,500
<b>Total R214 SPOT</b>									<b>13,346,907,492,500.00</b>	<b>469,405,928,500</b>	<b>770,415,643,500</b>
<b>Total For R214</b>									<b>13,346,907,492,500.00</b>	<b>469,405,928,500</b>	<b>770,415,643,500</b>
RCG01 On 24/10/2019 Spot Bond					0.00000	101.68158			0.00	0	0
<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>
RDF02U 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>
RDF05U 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>

Contract Details	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 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
<b>Total RDF14U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF14U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF15U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF15U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF16U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF16U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF17U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	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 RDF17U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 27/11/2019 Spot Bond					0.00000	100.99852				0.00	0	0
<b>Total RDFB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 22/03/2019 Spot Bond					0.00000	100.00608				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					0.00000	101.95348				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					0.00000	102.38633				0.00	0	0
<b>Total RDFB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.24943				0.00	0	0
<b>Total RDFB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 27/03/2020 Spot Bond					0.00000	102.13450				0.00	0	0
<b>Total RDFB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.85258				0.00	0	0
<b>Total RDFB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.39242				0.00	0	0
<b>Total RDFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 12/03/2021 Spot Bond					0.00000	99.98145				0.00	0	0
<b>Total RDFB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.02225				0.00	0	0
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.19454				0.00	0	0
<b>Total RDFB15 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 RDFB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC4 On 04/06/2019 Spot Bond					0.00000	100.20341				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					0.00000	100.92541				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>
RDFC4 On 16/10/2019 Spot Bond					0.00000	101.26358				0.00	0	0
<b>Total RDFC45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC4 On 15/11/2019 Spot Bond					0.00000	100.72555				0.00	0	0
<b>Total RDFC46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REB13I 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					0.00000	100.49787				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					0.00000	102.29850				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					0.00000	102.77672				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					0.00000	102.26964				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					0.00000	102.55098				0.00	0	0
<b>Total RED205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED30 On 16/09/2021 Spot Bond					0.00000	99.84899				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					0.00000	100.59257				0.00	0	0
<b>Total RED401 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 RED401</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED50 On 05/12/2022 Spot Bond					0.00000	100.26700				0.00	0	0
<b>Total RED501 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED501</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED60 On 09/03/2022 Spot Bond					0.00000	100.68681				0.00	0	0
<b>Total RED601 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED601</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED60: On 09/03/2022 Spot Bond					0.00000	100.86675				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					0.00000	100.70865				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					0.00000	102.26145				0.00	0	0
<b>Total RED801 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED801</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED90 On 28/07/2022 Spot Bond					0.00000	101.14893				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>
REDX0 On 07/02/2019 Spot Bond					0.00000	101.83799				0.00	0	0
<b>Total REDX01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REDX01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES02I 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>
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES34 On 25/08/2019 Spot Bond					0.00000	100.42389				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					0.00000	100.28772				0.00	0	0
<b>Total RES35 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 RES35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES36 On 21/10/2019 Spot Bond					0.00000	101.25340			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					0.00000	100.88944			0.00	0	0
<b>Total RES38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES40 On 13/10/2022 Spot Bond					0.00000	101.41109			0.00	0	0
<b>Total RES40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES40</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES41 On 30/11/2022 Spot Bond					0.00000	100.31848			0.00	0	0
<b>Total RES41 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES41</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES42 On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RES42U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES42U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES43 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>
RES44 On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RES44U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES44U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RMBI06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RMBI06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RW21 On 21/04/2021 Spot Bond			8.81500	103.86244	8.81500	103.83783		3,526,000,000,000.00	400,000,000	710,000,000	
<b>Total RW21 SPOT</b>								<b>3,526,000,000,000.00</b>	<b>400,000,000</b>	<b>710,000,000</b>	
<b>Total For RW21</b>								<b>3,526,000,000,000.00</b>	<b>400,000,000</b>	<b>710,000,000</b>	
RW23 On 10/12/2023 Spot Bond			9.95500	98.38502	9.95500	98.35876		0.00	0	0	
<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			11.27000	94.05670	11.27000	94.02838		16,228,800,000,000.00	1,440,000,000	397,400,000	
<b>Total RW28 SPOT</b>								<b>16,228,800,000,000.00</b>	<b>1,440,000,000</b>	<b>397,400,000</b>	
<b>Total For RW28</b>								<b>16,228,800,000,000.00</b>	<b>1,440,000,000</b>	<b>397,400,000</b>	
SBK12 On 25/11/2020 Spot Bond			10.00000	102.24200	10.00000	102.21500		0.00	0	0	
<b>Total SBK12/R157 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 SBK12/R157</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK17 On 30/07/2019 Spot Bond					0.00000	101.46801			0.00	0	10,100,000
<b>Total SBK17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,100,000</b>
<b>Total For SBK17</b>									<b>0.00</b>	<b>0</b>	<b>10,100,000</b>
SBK18 On 24/10/2020 Spot Bond					0.00000	102.21726			0.00	0	0
<b>Total SBK18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK19 On 24/10/2019 Spot Bond					0.00000	101.26096			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					0.00000	101.85594			0.00	0	90,000,000
<b>Total SBK20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
<b>Total For SBK20</b>									<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
SBK21 On 28/01/2020 Spot Bond					0.00000	102.80161			0.00	0	10,000,000
<b>Total SBK21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For SBK21</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
SBK22 On 28/05/2020 Spot Bond					0.00000	102.84194			0.00	0	37,100,000
<b>Total SBK22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>37,100,000</b>
<b>Total For SBK22</b>									<b>0.00</b>	<b>0</b>	<b>37,100,000</b>
SBK23 On 28/05/2022 Spot Bond			10.71000	102.90130	10.71000	102.87165		43,482,600,000,000.00	4,060,000,000	2,094,100,000	
<b>Total SBK23 SPOT</b>								<b>13,482,600,000,000.00</b>	<b>4,060,000,000</b>	<b>2,094,100,000</b>	
<b>Total For SBK23</b>								<b>13,482,600,000,000.00</b>	<b>4,060,000,000</b>	<b>2,094,100,000</b>	
SBK24 On 19/10/2020 Spot Bond					0.00000	104.08930			0.00	0	0
<b>Total SBK24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total SBK24/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK24/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK25 On 25/04/2021 Spot Bond					0.00000	106.00074			0.00	25,300,000	35,300,000
<b>Total SBK25 SPOT</b>									<b>0.00</b>	<b>25,300,000</b>	<b>35,300,000</b>
<b>Total For SBK25</b>									<b>0.00</b>	<b>25,300,000</b>	<b>35,300,000</b>
SBK26 On 25/04/2021 Spot Bond			9.88500	106.53033	9.88500	106.50209			0.00	0	0
<b>Total SBK26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBN01 On 31/07/2021 Spot Bond					0.00000	100.99275			0.00	0	0
<b>Total SBN01 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 SBN01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS18 On 23/06/2021 Spot Bond					0.00000	101.04025			0.00	0	13,600,000
<b>Total SBS18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>13,600,000</b>
<b>Total For SBS18</b>									<b>0.00</b>	<b>0</b>	<b>13,600,000</b>
SBS19 On 23/06/2021 Spot Bond			8.47500	103.55841	8.47500	103.53493		1,011,304,800,000.00		119,328,000	59,664,000
<b>Total SBS19 SPOT</b>								<b>1,011,304,800,000.00</b>		<b>119,328,000</b>	<b>59,664,000</b>
<b>Total For SBS19</b>								<b>1,011,304,800,000.00</b>		<b>119,328,000</b>	<b>59,664,000</b>
SBS20 On 15/05/2026 Spot Bond			10.01000	100.99470	10.01000	100.96746		22,702,680,000,000.00		2,268,000,000	814,350,000
<b>Total SBS20 SPOT</b>								<b>22,702,680,000,000.00</b>		<b>2,268,000,000</b>	<b>814,350,000</b>
<b>Total For SBS20</b>								<b>22,702,680,000,000.00</b>		<b>2,268,000,000</b>	<b>814,350,000</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	103.53731			0.00	0	30,400,000
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,400,000</b>
<b>Total For SBS21</b>									<b>0.00</b>	<b>0</b>	<b>30,400,000</b>
SBS24 On 24/05/2019 Spot Bond					0.00000	100.83102			0.00	0	500,000,000
<b>Total SBS24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For SBS24</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
SBS25 On 24/05/2019 Spot Bond			7.93500	100.90329	7.93500	100.88210			0.00	0	1,052,900,000
<b>Total SBS25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,052,900,000</b>
<b>Total For SBS25</b>									<b>0.00</b>	<b>0</b>	<b>1,052,900,000</b>
SBS27 On 20/02/2024 Spot Bond			9.46000	105.86242	9.46000	105.83583			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			8.02500	100.37272	8.02500	100.35149			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			10.17500	90.27949	10.17500	90.25474			0.00	0	21,040,000
<b>Total SBS3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>21,040,000</b>
<b>Total For SBS3</b>									<b>0.00</b>	<b>0</b>	<b>21,040,000</b>
SBS30 On 12/06/2019 Spot Bond					0.00000	100.19430			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			10.23000	97.56640	10.23000	97.53966			0.00	0	598,200,000
<b>Total SBS31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>598,200,000</b>
<b>Total For SBS31</b>									<b>0.00</b>	<b>0</b>	<b>598,200,000</b>
SBS33 On 19/09/2019 Spot Bond					0.00000	99.86969			0.00	0	0
<b>Total SBS33 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 SBS33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS34 On 19/09/2024 Spot Bond			10.00500	102.77727	10.00500	102.74955			70,035,000,000,000.00	7,000,000,000	3,500,000,000
<b>Total SBS34 SPOT</b>									<b>70,035,000,000,000.00</b>	<b>7,000,000,000</b>	<b>3,500,000,000</b>
<b>Total For SBS34</b>									<b>70,035,000,000,000.00</b>	<b>7,000,000,000</b>	<b>3,500,000,000</b>
SBS36 On 29/01/2020 Spot Bond					0.00000	101.33195			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			8.55000	102.37041	8.55000	102.34712			0.00	0	10,000,000
<b>Total SBS37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For SBS37</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
SBS38 On 29/01/2025 Spot Bond			9.84000	99.99832	9.84000	99.97222			0.00	0	13,900,000
<b>Total SBS38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>13,900,000</b>
<b>Total For SBS38</b>									<b>0.00</b>	<b>0</b>	<b>13,900,000</b>
SBS39 On 29/01/2030 Spot Bond			10.77000	96.83893	10.77000	96.81133			11,588,520,000,000.00	1,076,000,000	16,538,000,000
<b>Total SBS39 SPOT</b>									<b>11,588,520,000,000.00</b>	<b>1,076,000,000</b>	<b>16,538,000,000</b>
<b>Total For SBS39</b>									<b>11,588,520,000,000.00</b>	<b>1,076,000,000</b>	<b>16,538,000,000</b>
SBS4 On 16/11/2021 Spot Bond			8.82500	100.08440	8.82500	100.06052			10,237,000,000,000.00	1,160,000,000	580,000,000
<b>Total SBS4 SPOT</b>									<b>10,237,000,000,000.00</b>	<b>1,160,000,000</b>	<b>580,000,000</b>
<b>Total For SBS4</b>									<b>10,237,000,000,000.00</b>	<b>1,160,000,000</b>	<b>580,000,000</b>
SBS40 On 12/11/2020 Spot Bond					0.00000	101.68124			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			9.17500	103.46259	9.17500	103.43696			0.00	0	102,000,000
<b>Total SBS41 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>102,000,000</b>
<b>Total For SBS41</b>									<b>0.00</b>	<b>0</b>	<b>102,000,000</b>
SBS42 On 12/11/2025 Spot Bond			9.90500	104.53839	9.90500	104.51047			0.00	0	38,360,000
<b>Total SBS42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>38,360,000</b>
<b>Total For SBS42</b>									<b>0.00</b>	<b>0</b>	<b>38,360,000</b>
SBS43 On 12/11/2027 Spot Bond			10.23000	104.33377	10.23000	104.30502			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					0.00000	100.78369			0.00	0	0
<b>Total SBS44 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS44</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS45 On 15/02/2021 Spot Bond					0.00000	101.63530			0.00	0	0
<b>Total SBS45 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 SBS45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS46 On 15/02/2023 Spot Bond			9.20500	108.38781	9.20500	108.36131			0.00	0	0
<b>Total SBS46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS47 On 15/02/2023 Spot Bond					0.00000	102.28759			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					0.00000	101.29839			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					0.00000	101.84922			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			9.57000	103.16799	9.57000	103.14178			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			10.19500	10.19500	10.19500	101.91523		3,262,400,000,000.00		320,000,000	320,000,000
<b>Total SBS51 SPOT</b>								<b>3,262,400,000,000.00</b>		<b>320,000,000</b>	<b>320,000,000</b>
<b>Total For SBS51</b>								<b>3,262,400,000,000.00</b>		<b>320,000,000</b>	<b>320,000,000</b>
SBS52 On 29/01/2030 Spot Bond					0.00000	101.11219			0.00	0	10,000,000
<b>Total SBS52 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For SBS52</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	102.95598			0.00	0	0
<b>Total SBS53 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS53</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS54 On 12/06/2020 Spot Bond					0.00000	100.42610			0.00	0	0
<b>Total SBS54 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS54</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS55 On 12/06/2022 Spot Bond					0.00000	101.03670			0.00	0	0
<b>Total SBS55 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS55</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS56 On 12/06/2022 Spot Bond			9.17000	9.17000	9.17000	99.37829			0.00	0	0
<b>Total SBS56 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS56</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	101.00561			0.00	0	0
<b>Total SBS57 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 SBS57</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	102.04031				0.00	0	497,300,000
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>497,300,000</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	<b>497,300,000</b>
SBS59 On 09/10/2020 Spot Bond					0.00000	101.45626				0.00	0	0
<b>Total SBS59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS60 On 18/01/2023 Spot Bond					0.00000	101.31686				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			3.92000	282.76156	3.92000	282.68942				0.00	0	79,000,000
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>79,000,000</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>79,000,000</b>
SBSI14 On 07/12/2033 Spot Bond			4.45500	4.45500	4.45500	199.11439				0.00	0	0
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBT101 On 31/03/2022 Spot Bond					0.00000	105.86505				0.00	0	18,757,500
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,757,500</b>
<b>Total For SBT101</b>										<b>0.00</b>	<b>0</b>	<b>18,757,500</b>
SBT102 On 30/09/2022 Spot Bond					0.00000	103.93536				0.00	3,000,000,000	2,410,950,300
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>2,410,950,300</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>2,410,950,300</b>
SBT201 On 13/02/2023 Spot Bond					0.00000	102.94286				0.00	0	0
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	100.26590				0.00	0	0
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBT203 On 03/12/2023 Spot Bond			10.46000	105.43846	10.46000	100.03162				0.00	0	0
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SGI004 On 20/01/2021 Spot Bond					0.00000	102.19131				0.00	0	0
<b>Total SGI004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SGI005 On 10/07/2021 Spot Bond					0.00000	102.19146				0.00	0	0
<b>Total SGI005 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 SGI005</b>										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	101.98444				0.00	0	0
<b>Total SGI006 SPOT</b>										0.00	0	0
<b>Total For SGI006</b>										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SHI02 SPOT</b>										0.00	0	0
<b>Total For SHI02</b>										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	102.24200	10.00000	102.21500				0.00	0	0
<b>Total SHS11U/JIBAR SPOT</b>										0.00	0	0
<b>Total For SHS11U/JIBAR</b>										0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	102.05742				0.00	0	0
<b>Total SLI4 SPOT</b>										0.00	0	0
<b>Total For SLI4</b>										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond					0.00000	100.65729				0.00	0	0
<b>Total SLRA1 SPOT</b>										0.00	0	0
<b>Total For SLRA1</b>										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.67595				0.00	0	0
<b>Total SLRA2 SPOT</b>										0.00	0	0
<b>Total For SLRA2</b>										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.63966				0.00	0	0
<b>Total SLRA3 SPOT</b>										0.00	0	0
<b>Total For SLRA3</b>										0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.65861				0.00	0	0
<b>Total SLRA4 SPOT</b>										0.00	0	0
<b>Total For SLRA4</b>										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond					0.00000	100.68753				0.00	0	0
<b>Total SLRB1 SPOT</b>										0.00	0	0
<b>Total For SLRB1</b>										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.69481				0.00	0	0
<b>Total SLRB2 SPOT</b>										0.00	0	0
<b>Total For SLRB2</b>										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.69624				0.00	0	0
<b>Total SLRB3 SPOT</b>										0.00	0	0
<b>Total For SLRB3</b>										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.70012				0.00	0	0
<b>Total SLRB4 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 SLRB4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC1 On 15/08/2019 Spot Bond					0.00000	100.74871			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					0.00000	100.76415			0.00	0	0
<b>Total SLRC2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.72864			0.00	0	0
<b>Total SLRC3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.74535			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					0.00000	103.37659			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			10.66000	10.66000	10.66000	105.74161		33,046,000,000,000.00	3,100,000,000	2,142,200,000	
<b>Total SNT03 SPOT</b>								<b>33,046,000,000,000.00</b>	<b>3,100,000,000</b>	<b>2,142,200,000</b>	
<b>Total For SNT03</b>								<b>33,046,000,000,000.00</b>	<b>3,100,000,000</b>	<b>2,142,200,000</b>	
SNT04 On 27/06/2022 Spot Bond					0.00000	103.42356			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					0.00000	101.08360			0.00	0	0
<b>Total SPDA10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA11 On 21/08/2020 Spot Bond					0.00000	100.65334			0.00	0	300,000,000
<b>Total SPDA11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For SPDA11</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.03625			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					0.00000	100.82616			0.00	0	0
<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					0.00000	100.82041			0.00	0	0
<b>Total SPDA7 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 SPDA7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.50229				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					0.00000	100.85649				0.00	0	0
<b>Total SPDA9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00: On 09/09/2019 Spot Bond					0.00000	100.01894				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					0.00000	101.63358				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>
SPG00: On 27/09/2023 Spot Bond					0.00000	101.90112				0.00	0	0
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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 29/05/2019 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
<b>Total SS045U 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 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			8.23500	101.07117	8.23500	101.04877				0.00	0	0
<b>Total SSA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 31/03/2021 Spot Bond			8.85500	97.08812	8.85500	97.06501				0.00	0	0
<b>Total SSN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 31/03/2021 Spot Bond			8.85500	97.08812	8.85500	97.06501				0.00	0	0
<b>Total SSN005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01 On 31/01/2025 Spot Bond			4.58500	4.58500	4.58500	121.76924				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			10.65500	98.98260	10.65500	98.95452				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			11.59500	72.38474	11.59500	72.36220				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					0.00000	101.24769				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					0.00000	101.33135				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					0.00000	101.95054				0.00	0	0
<b>Total SSN027 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 SSN027</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 07/12/2023 Spot Bond					0.00000	100.17201				0.00	0	0
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 17/03/2020 Spot Bond					0.00000	99.87482				0.00	0	0
<b>Total SSN033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 02/06/2020 Spot Bond					0.00000	100.25351				0.00	0	0
<b>Total SSN034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 17/11/2020 Spot Bond					0.00000	100.57923				0.00	0	0
<b>Total SSN035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 01/06/2021 Spot Bond					0.00000	100.27032				0.00	0	170,000,000
<b>Total SSN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,000,000</b>
<b>Total For SSN037</b>										<b>0.00</b>	<b>0</b>	<b>170,000,000</b>
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	103.61280				0.00	0	0
<b>Total SSN038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 13/10/2023 Spot Bond					0.00000	101.42714				0.00	0	0
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 13/10/2023 Spot Bond			9.81000	101.58549	9.81000	101.55876				0.00	0	0
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 31/01/2038 Spot Bond			4.33500	103.40253	4.33500	103.37511				0.00	0	0
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 09/02/2027 Spot Bond					0.00000	99.18379				0.00	0	10,000,000
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
SSN04: On 30/04/2027 Spot Bond					0.00000	101.08431				0.00	0	0
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 05/04/2027 Spot Bond					0.00000	101.56136				0.00	0	0
<b>Total SSN047 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 SSN047</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 08/12/2023 Spot Bond			3.94000	3.94000	3.94000	282.44305			0.00	0	0
<b>Total SSN050 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN050</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 26/09/2020 Spot Bond					0.00000	109.58458			0.00	0	0
<b>Total SSN051 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN051</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 26/10/2020 Spot Bond					0.00000	101.07639			0.00	0	0
<b>Total SSN052 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN052</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 26/10/2020 Spot Bond			7.33700	102.90487	7.33700	102.88450			0.00	0	0
<b>Total SSN053 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN053</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 26/10/2022 Spot Bond					0.00000	101.15446			0.00	0	0
<b>Total SSN054 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN054</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 03/11/2022 Spot Bond					0.00000	100.90538			0.00	0	0
<b>Total SSN055 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN055</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 19/12/2022 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total SSN057 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN057</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 19/01/2023 Spot Bond					0.00000	101.26988			0.00	0	0
<b>Total SSN058 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN058</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06 On 05/10/2022 Spot Bond					0.00000	101.51859			0.00	0	0
<b>Total SSN060 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN060</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06 On 31/03/2028 Spot Bond			4.00000	4.00000	4.00000	172.47507			0.00	0	0
<b>Total SSN061 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN061</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06 On 31/01/2025 Spot Bond			3.97000	3.97000	3.97000	126.04164			0.00	0	0
<b>Total SSN062 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN062</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06 On 31/01/2038 Spot Bond			4.29500	4.29500	4.29500	103.97416			0.00	0	0
<b>Total SSN063 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 SSN063</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 31/03/2029 Spot Bond			4.03500	4.03500	4.03500	92.10516				0.00	0	0
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 31/03/2028 Spot Bond			4.00000	4.00000	4.00000	172.47507				0.00	0	0
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN066 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN066</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 28/05/2023 Spot Bond					0.00000	100.37927				0.00	0	0
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 28/05/2023 Spot Bond					0.00000	100.37484				0.00	0	0
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 28/02/2022 Spot Bond					0.00000	100.36389				0.00	0	0
<b>Total SSN070 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN070</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 28/05/2028 Spot Bond			9.65000	9.65000	9.65000	100.38943				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>
SSN07: On 04/06/2019 Spot Bond					0.00000	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>
SSN07: On 15/06/2023 Spot Bond					0.00000	99.88319				0.00	0	0
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 15/06/2023 Spot Bond					0.00000	99.88505				0.00	0	0
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	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 SSN076</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 19/06/2023 Spot Bond					0.00000	99.85964				0.00	0	0
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 13/07/2023 Spot Bond					0.00000	101.44806				0.00	0	0
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 31/07/2021 Spot Bond					0.00000	95.12740				0.00	0	0
<b>Total SSN079 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN079</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 16/08/2020 Spot Bond					0.00000	100.56227				0.00	0	0
<b>Total SSN080 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN080</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 27/08/2024 Spot Bond					0.00000	100.41050				0.00	0	0
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 12/09/2025 Spot Bond					0.00000	100.02401				0.00	0	0
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 05/11/2023 Spot Bond					0.00000	100.91979				0.00	0	0
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 07/12/2033 Spot Bond			4.12500	4.12500	4.12500	206.71781				0.00	0	0
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SZ25 On 30/09/2025 Spot Bond			10.12500	96.39614	10.12500	96.36998				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					0.00000	100.71100				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			7.87500	103.55992	7.87500	103.53819				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					0.00000	100.50928				0.00	0	0
<b>Total T13A11 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 T13A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A12 On 21/08/2020 Spot Bond			7.74000	107.41631	7.74000	107.39415				0.00	0	0
<b>Total T13A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A15 On 21/08/2020 Spot Bond					0.00000	100.50812				0.00	0	0
<b>Total T13A15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A16 On 21/08/2020 Spot Bond			7.87500	106.97714	7.87500	106.95468				0.00	0	0
<b>Total T13A16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A19 On 21/08/2020 Spot Bond					0.00000	100.34048				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			7.82500	105.99505	7.82500	105.97294				0.00	0	0
<b>Total T13A20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A21 On 21/08/2020 Spot Bond					0.00000	100.44817				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					0.00000	100.50072				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					0.00000	100.51239				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	102.10034	8.55000	102.07672				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 21/11/2019 Spot Bond					0.00000	100.46015				0.00	0	0
<b>Total T15OM3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T15OM3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS123 On 20/03/2019 Spot Bond					0.00000	99.85684				0.00	0	0
<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>
TFS136 On 06/07/2020 Spot Bond					0.00000	101.54299				0.00	0	0
<b>Total TFS136 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 TFS136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS13€ On 27/05/2019 Spot Bond					0.00000	100.70547				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>
TFS141 On 28/10/2019 Spot Bond					0.00000	101.44595				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>
TFS142 On 28/10/2021 Spot Bond					0.00000	101.06432				0.00	0	0
<b>Total TFS142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS144 On 20/03/2020 Spot Bond					0.00000	100.25457				0.00	0	0
<b>Total TFS144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS14€ On 20/03/2022 Spot Bond					0.00000	99.84391				0.00	0	0
<b>Total TFS145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS147 On 12/10/2020 Spot Bond					0.00000	101.63176				0.00	0	0
<b>Total TFS147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.48059				0.00	0	0
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.96483				0.00	0	0
<b>Total TFS149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS151 On 30/11/2020 Spot Bond					0.00000	100.29928				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>
TFS152 On 25/04/2019 Spot Bond					0.00000	101.10073				0.00	0	0
<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					0.00000	101.41098				0.00	0	0
<b>Total TFS153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS154 On 06/07/2023 Spot Bond					0.00000	101.48902				0.00	0	0
<b>Total TFS154 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 TFS154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS15E On 03/09/2021 Spot Bond					0.00000	100.22652				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>
TFS15E On 03/09/2023 Spot Bond					0.00000	100.23103				0.00	0	0
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS157 On 16/11/2023 Spot Bond					0.00000	100.58837				0.00	0	0
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>
TH12A7 On 21/08/2019 Spot Bond					0.00000	100.50078				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>
TH12A7 On 21/08/2019 Spot Bond			7.82500	7.82500	7.82500	103.70687				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>
TH12A7 On 21/08/2019 Spot Bond					0.00000	100.51266				0.00	0	0
<b>Total TH12A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A7 On 21/08/2019 Spot Bond			7.73500	103.17881	7.73500	103.15754				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>
TH12A7 On 21/08/2019 Spot Bond					0.00000	100.51266				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>
TH12A7 On 21/08/2019 Spot Bond			7.84500	102.88354	7.84500	102.86202				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>
TH12B7 On 21/08/2019 Spot Bond					0.00000	100.53936				0.00	0	0
<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>
TH12B7 On 21/08/2019 Spot Bond					0.00000	100.53936				0.00	0	0
<b>Total TH12B2 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 TH12B2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B: On 21/08/2019 Spot Bond					0.00000	100.53936			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>
TH12B: On 21/08/2019 Spot Bond					0.00000	100.53936			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>
TH12C: On 21/08/2019 Spot Bond					0.00000	101.11392			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>
TH12C: On 21/08/2019 Spot Bond					0.00000	101.11392			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>
TH12C: On 21/08/2019 Spot Bond					0.00000	100.58677			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>
TH12C: On 21/08/2019 Spot Bond					0.00000	100.58617			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>
TH12D: On 21/08/2019 Spot Bond					0.00000	100.77868			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>
TH12D: On 21/08/2019 Spot Bond					0.00000	100.77220			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>
TH12D: On 21/08/2019 Spot Bond					0.00000	100.81752			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>
TH12D: On 21/08/2019 Spot Bond					0.00000	100.77514			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					0.00000	100.74554			0.00	0	0
<b>Total TH13A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A: On 21/08/2020 Spot Bond			7.97500	104.97612	7.97500	104.95381		1,595,000,000,000.00	200,000,000	100,000,000	
<b>Total TH13A4 SPOT</b>								<b>1,595,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH13A4</b>										<b>1,595,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
TH13A: On 21/08/2020 Spot Bond					0.00000	101.46656				0.00	0	0
<b>Total TH13A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A: On 21/08/2020 Spot Bond			7.86500	105.72678	7.86500	105.70462				0.00	0	0
<b>Total TH13A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B: On 21/08/2020 Spot Bond					0.00000	100.53924				0.00	0	0
<b>Total TH13B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B: On 21/08/2020 Spot Bond					0.00000	100.53983				0.00	0	0
<b>Total TH13B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B: On 21/08/2020 Spot Bond					0.00000	100.54014				0.00	0	0
<b>Total TH13B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B: On 21/08/2020 Spot Bond					0.00000	100.52850				0.00	0	0
<b>Total TH13B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B: On 21/08/2020 Spot Bond					0.00000	100.53746				0.00	0	0
<b>Total TH13B5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond					0.00000	100.58068				0.00	0	0
<b>Total TH13C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond					0.00000	100.58541				0.00	0	0
<b>Total TH13C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond					0.00000	100.56920				0.00	0	0
<b>Total TH13C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond					0.00000	100.58080				0.00	0	0
<b>Total TH13C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond					0.00000	100.61320				0.00	0	0
<b>Total TH13C5 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 TH13C5</b>										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	100.77533				0.00	0	0
<b>Total TH13D1 SPOT</b>										0.00	0	0
<b>Total For TH13D1</b>										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	100.77533				0.00	0	0
<b>Total TH13D2 SPOT</b>										0.00	0	0
<b>Total For TH13D2</b>										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	100.77105				0.00	0	0
<b>Total TH13D3 SPOT</b>										0.00	0	0
<b>Total For TH13D3</b>										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	100.76245				0.00	0	0
<b>Total TH13D4 SPOT</b>										0.00	0	0
<b>Total For TH13D4</b>										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	100.78709				0.00	0	0
<b>Total TH13D5 SPOT</b>										0.00	0	0
<b>Total For TH13D5</b>										0.00	0	0
TH14A On 21/11/2019 Spot Bond					0.00000	100.90647				0.00	0	0
<b>Total TH14A2 SPOT</b>										0.00	0	0
<b>Total For TH14A2</b>										0.00	0	0
TH14A On 21/11/2021 Spot Bond					0.00000	100.52068				0.00	0	0
<b>Total TH14A3 SPOT</b>										0.00	0	0
<b>Total For TH14A3</b>										0.00	0	0
TH14A On 21/11/2021 Spot Bond			8.58500	104.48473	8.58500	104.46047				0.00	0	0
<b>Total TH14A4 SPOT</b>										0.00	0	0
<b>Total For TH14A4</b>										0.00	0	0
TH14A On 21/11/2019 Spot Bond					0.00000	100.85875				0.00	0	0
<b>Total TH14A6 SPOT</b>										0.00	0	0
<b>Total For TH14A6</b>										0.00	0	0
TH14A On 21/11/2021 Spot Bond					0.00000	101.82694				0.00	0	0
<b>Total TH14A7 SPOT</b>										0.00	0	0
<b>Total For TH14A7</b>										0.00	0	0
TH14A On 21/11/2021 Spot Bond			8.63500	103.69513	8.63500	102.37949				0.00	0	0
<b>Total TH14A8 SPOT</b>										0.00	0	0
<b>Total For TH14A8</b>										0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	100.55675				0.00	0	0
<b>Total TH14B1 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 TH14B1</b>										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.04778				0.00	0	0
<b>Total TH14B2 SPOT</b>										0.00	0	0
<b>Total For TH14B2</b>										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	100.53192				0.00	0	0
<b>Total TH14B3 SPOT</b>										0.00	0	0
<b>Total For TH14B3</b>										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	100.58629				0.00	0	0
<b>Total TH14C1 SPOT</b>										0.00	0	0
<b>Total For TH14C1</b>										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	102.09624				0.00	0	0
<b>Total TH14C2 SPOT</b>										0.00	0	0
<b>Total For TH14C2</b>										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	100.56739				0.00	0	0
<b>Total TH14C3 SPOT</b>										0.00	0	0
<b>Total For TH14C3</b>										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	100.76290				0.00	0	0
<b>Total TH14D1 SPOT</b>										0.00	0	0
<b>Total For TH14D1</b>										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	100.75057				0.00	0	0
<b>Total TH14D2 SPOT</b>										0.00	0	0
<b>Total For TH14D2</b>										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	101.95039				0.00	0	0
<b>Total TH14D3 SPOT</b>										0.00	0	0
<b>Total For TH14D3</b>										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	100.49457				0.00	0	0
<b>Total TH15A1 SPOT</b>										0.00	0	0
<b>Total For TH15A1</b>										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	100.50655				0.00	0	0
<b>Total TH15A2 SPOT</b>										0.00	0	0
<b>Total For TH15A2</b>										0.00	0	0
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.58431				0.00	0	0
<b>Total TH15A3 SPOT</b>										0.00	0	0
<b>Total For TH15A3</b>										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	100.49102				0.00	0	0
<b>Total TH15A4 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 TH15A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A: On 21/11/2022 Spot Bond					0.00000	100.79841				0.00	0	0
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A: On 21/11/2020 Spot Bond					0.00000	100.48430				0.00	0	0
<b>Total TH15A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A: On 21/11/2022 Spot Bond					0.00000	100.49034				0.00	0	0
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15B: On 21/11/2022 Spot Bond					0.00000	100.51958				0.00	0	0
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15B: On 21/11/2022 Spot Bond					0.00000	100.51484				0.00	0	0
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15B: On 21/11/2022 Spot Bond					0.00000	100.50753				0.00	0	0
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15C: On 21/11/2022 Spot Bond					0.00000	100.54740				0.00	0	0
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15C: On 21/11/2022 Spot Bond					0.00000	100.53912				0.00	0	0
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15C: On 21/11/2022 Spot Bond					0.00000	100.53122				0.00	0	0
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15D: On 21/11/2022 Spot Bond					0.00000	100.71909				0.00	0	0
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15D: On 21/11/2022 Spot Bond					0.00000	100.68966				0.00	0	0
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15D: On 21/11/2022 Spot Bond					0.00000	100.65705				0.00	0	0
<b>Total TH15D3 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 TH15D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH9A1: On 18/07/2019 Spot Bond					0.00000	101.70463				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					0.00000	101.42206				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					0.00000	102.84722				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					0.00000	102.52482				0.00	0	0
<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			7.61500	7.61500	7.61500	102.98123				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	51.65594	100.00000	51.55794				0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	102.24200	10.00000	102.21500				0.00	0	0
<b>Total TL20/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL20/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TL21U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL21U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL22 On 04/03/2021 Spot Bond					0.00000	100.21501				0.00	0	0
<b>Total TL22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL23 On 05/09/2022 Spot Bond					0.00000	100.19645				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			9.60000	100.75179	9.60000	100.72571				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			10.11000	100.33775	10.11000	100.31041				0.00	0	0
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL26 On 25/11/2024 Spot Bond					0.00000	100.43375				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total TL26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TL27 On 24/04/2023 Spot Bond					0.00000	101.17275			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			10.42500	96.04822	10.42500	96.02140			0.00	0	1,200,000,000
<b>Total TL28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
<b>Total For TL28</b>									<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
TL29 On 24/04/2025 Spot Bond					0.00000	101.21200			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>
TLC05 On 22/09/2019 Spot Bond					0.00000	99.77548			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>
TLC06 On 22/03/2019 Spot Bond					0.00000	99.76698			0.00	0	0
<b>Total TLC06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TLC06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN20 On 17/09/2020 Spot Bond			8.48500	105.75116	8.48500	105.72689		740,014,184,000,000.00	87,214,400,000	32,107,843,200	
<b>Total TN20 SPOT</b>								<b>10,014,184,000,000.00</b>	<b>87,214,400,000</b>	<b>32,107,843,200</b>	
<b>Total For TN20</b>								<b>10,014,184,000,000.00</b>	<b>87,214,400,000</b>	<b>32,107,843,200</b>	
TN20/R On 17/09/2020 Spot Bond			100.00000	34.31936	100.00000	34.24257		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	22.95789	100.00000	22.90652		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			9.92000	104.46045	9.92000	104.43251		291,005,184,000,000.00	29,335,200,000	17,042,400,000	
<b>Total TN23 SPOT</b>								<b>11,005,184,000,000.00</b>	<b>29,335,200,000</b>	<b>17,042,400,000</b>	
<b>Total For TN23</b>								<b>11,005,184,000,000.00</b>	<b>29,335,200,000</b>	<b>17,042,400,000</b>	
TN23/R On 06/11/2023 Spot Bond			100.00000	13.44392	100.00000	13.41384		0.00	0	0	
<b>Total TN23/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN23/R2023</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TN25 On 19/08/2025 Spot Bond			10.85500	96.66810	10.85500	96.64033		804,605,165,000,000.00	74,123,000,000	23,294,234,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total TN25 SPOT</b>									<b>14,605,165,000,000.00</b>	<b>74,123,000,000</b>	<b>23,294,234,200</b>
<b>Total For TN25</b>									<b>14,605,165,000,000.00</b>	<b>74,123,000,000</b>	<b>23,294,234,200</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	12.69523	100.00000	12.66728			0.00	0	0
<b>Total TN25/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN25/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN27 On 14/11/2027 Spot Bond			10.95500	89.20975	10.95500	89.18347			30,674,000,000,000.00	2,800,000,000	1,283,300,000
<b>Total TN27 SPOT</b>									<b>10,674,000,000,000.00</b>	<b>2,800,000,000</b>	<b>1,283,300,000</b>
<b>Total For TN27</b>									<b>10,674,000,000,000.00</b>	<b>2,800,000,000</b>	<b>1,283,300,000</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	9.58460	100.00000	9.56315			0.00	0	0
<b>Total TN27/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN27/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN30 On 09/10/2030 Spot Bond			11.51500	95.40258	11.51500	95.37324			273,596,400,000,000.00	23,760,000,000	12,082,800,000
<b>Total TN30 SPOT</b>									<b>3,596,400,000,000.00</b>	<b>23,760,000,000</b>	<b>12,082,800,000</b>
<b>Total For TN30</b>									<b>3,596,400,000,000.00</b>	<b>23,760,000,000</b>	<b>12,082,800,000</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	120.76416	8.00000	120.73814			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			12.10500	91.58066	12.10500	91.55109			72,630,000,000,000.00	6,000,000,000	9,500,000,000
<b>Total TN40 SPOT</b>									<b>2,630,000,000,000.00</b>	<b>6,000,000,000</b>	<b>9,500,000,000</b>
<b>Total For TN40</b>									<b>2,630,000,000,000.00</b>	<b>6,000,000,000</b>	<b>9,500,000,000</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	101.91674	10.75000	101.88742			0.00	0	0
<b>Total TN40/R214 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN40/R214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 25/11/2020 Spot Bond			10.00000	102.24200	10.00000	102.21500			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					0.00000	101.54768			0.00	0	200,000,000
<b>Total TPDA05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For TPDA05</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
TPDA0 On 30/11/2020 Spot Bond			8.89500	101.43638	8.89500	101.41199			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					0.00000	99.97682			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			8.09000	102.86458	8.09000	102.84230			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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					0.00000	99.97682				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			7.89000	7.89000	7.89000	103.24931				0.00	0	0
<b>Total TRA2A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2B: On 14/12/2020 Spot Bond					0.00000	99.97504				0.00	0	0
<b>Total TRA2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2B: On 14/12/2020 Spot Bond					0.00000	99.97435				0.00	0	0
<b>Total TRA2B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2C: On 14/12/2020 Spot Bond					0.00000	99.97146				0.00	0	0
<b>Total TRA2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2C: On 14/12/2020 Spot Bond					0.00000	99.97036				0.00	0	0
<b>Total TRA2C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2D: On 14/12/2020 Spot Bond					0.00000	99.96320				0.00	0	0
<b>Total TRA2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2D: On 14/12/2020 Spot Bond					0.00000	99.96320				0.00	0	0
<b>Total TRA2D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.66670				0.00	0	0
<b>Total TRA3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.68404				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			9.51000	99.19417	9.51000	99.16871				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					0.00000	100.60899				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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					0.00000	100.66279				0.00	0	0
<b>Total TRA3A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A` On 14/11/2022 Spot Bond					0.00000	100.67778				0.00	0	0
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3B On 14/11/2022 Spot Bond					0.00000	100.79654				0.00	0	0
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.78015				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					0.00000	99.98223				0.00	0	0
<b>Total TRAA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA2</b>										<b>0.00</b>	<b>0</b>	<b>0</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					0.00000	100.14656				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					0.00000	99.97659				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					0.00000	100.65123				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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					0.00000	100.99758				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>
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					0.00000	101.34278				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>
TWC28 On 09/10/2019 Spot Bond					0.00000	101.31104				0.00	0	0
<b>Total TWC281 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC281</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC28 On 14/01/2019 Spot Bond					0.00000	101.27007				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TWC282 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC282</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC28 On 21/01/2019 Spot Bond					0.00000	101.14838				0.00	0	0
<b>Total TWC283 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC283</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC28 On 24/01/2019 Spot Bond					0.00000	101.02534				0.00	0	0
<b>Total TWC284 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC284</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC28 On 30/01/2019 Spot Bond					0.00000	100.92182				0.00	0	0
<b>Total TWC285 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC285</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC28 On 14/02/2019 Spot Bond					0.00000	100.59327				0.00	0	0
<b>Total TWC286 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC286</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC28 On 27/02/2019 Spot Bond					0.00000	100.33350				0.00	0	0
<b>Total TWC287 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC287</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC28 On 07/03/2019 Spot Bond					0.00000	100.16658				0.00	0	0
<b>Total TWC288 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC288</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			9.06300	106.23578	9.06300	106.20978				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			11.05500	104.20909	11.05500	104.17812				0.00	0	238,700,000
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>238,700,000</b>
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	<b>238,700,000</b>
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VCJA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VCPA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VCPB7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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					0.00000	100.49693				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>
VKC28 On 05/03/2019 Spot Bond					0.00000	100.32660				0.00	0	0
<b>Total VKC28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE07 On 08/06/2020 Spot Bond					0.00000	100.01364				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>
VKE08 On 29/03/2019 Spot Bond					0.00000	101.90760				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					0.00000	102.06174				0.00	0	0
<b>Total VKE09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE10 On 08/07/2022 Spot Bond					0.00000	101.59610				0.00	0	0
<b>Total VKE10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE11 On 20/04/2023 Spot Bond					0.00000	101.24920				0.00	0	0
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE12 On 03/05/2021 Spot Bond					0.00000	101.10312				0.00	0	0
<b>Total VKE12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE13 On 27/08/2021 Spot Bond					0.00000	100.38829				0.00	0	0
<b>Total VKE13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE14 On 27/08/2023 Spot Bond					0.00000	100.43028				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
VR837L On 18/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR837U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR837U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR838L On 25/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR838U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR838U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR839L On 28/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR839U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR839U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR840L On 28/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR840U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR840U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR841L On 11/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			600,000,000,000,000.00	196,000,000,000	98,000,000,000	
<b>Total VR841U SPOT</b>									<b>10,000,000,000,000.00</b>	<b>196,000,000,000</b>	<b>98,000,000,000</b>	
<b>Total For VR841U</b>									<b>10,000,000,000,000.00</b>	<b>196,000,000,000</b>	<b>98,000,000,000</b>	
VRI712 On 11/12/2018 Spot Bond					0.00000	0.00000				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					0.00000	101.83323				0.00	0	0
<b>Total WHL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL02 On 02/10/2021 Spot Bond					0.00000	101.65295				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total WHL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL03 On 02/10/2023 Spot Bond					0.00000	101.69037				0.00	0	193,500,000
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>193,500,000</b>
<b>Total For WHL03</b>										<b>0.00</b>	<b>0</b>	<b>193,500,000</b>
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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			6.78500	101.39017	6.78500	101.37188				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			6.86500	103.30233	6.86500	103.28307				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			8.11000	102.33696	8.11000	102.31449				0.00	0	0
<b>Total WSP5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP5/f On 28/05/2021 Spot Bond			100.00000	21.74928	100.00000	21.70061				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			6.17000	95.29646	6.17000	95.28047				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>2.13e+0120,790,421,398,482</b>	<b>394,319,943,631</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for SPOT :</b>									2.13e+017	790,421,398,482	394,319,943,631
<b>Total Futures</b>									2.13e+017	790,421,406,824	394,320,789,716
<b>Total Options</b>									0.00	0	137,620
<b>Grand Total:</b>									2.13e+017	790,421,406,824	394,320,927,336