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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/03/2020

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 07/05/2020 Bond Future			10.94983	77.25208	11.13361	76.21298			0.00	0	350
ES33 On 06/08/2020 Bond Future			11.07562	78.62938	11.26636	77.57169			0.00	0	0
ES33 On 05/11/2020 Bond Future			11.20689	76.21274	11.40486	75.13631			0.00	0	0
ES33 On 04/02/2021 Bond Future			11.34938	77.55842	11.55519	76.46258			0.00	0	0
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>350</b>
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>	<b>350</b>
ES42 On 07/05/2020 Bond Future			11.29067	77.88557	11.46430	76.76535			0.00	0	4,919
ES42 On 06/08/2020 Bond Future			11.41309	79.27408	11.59316	78.13383			0.00	0	0
ES42 On 05/11/2020 Bond Future			11.53956	76.39634	11.72643	75.23595			0.00	0	0
ES42 On 04/02/2021 Bond Future			11.67203	77.74455	11.86605	76.56324			0.00	0	0
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>	<b>4,919</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>4,919</b>
I2025 On 07/05/2020 Bond Future			138.38559	138.38559	137.56571	137.56571			0.00	0	2,065
I2025 On 06/08/2020 Bond Future			139.38007	139.38007	138.54524	138.54524			0.00	0	0
I2025 On 05/11/2020 Bond Future			141.84874	141.84874	140.99862	140.99862			0.00	0	0
I2025 On 04/02/2021 Bond Future			142.85791	142.85791	141.99190	141.99190			0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total I2025 Future</b>											<b>0.00</b>	<b>0</b>	<b>2,065</b>
<b>Total For I2025</b>											<b>0.00</b>	<b>0</b>	<b>2,065</b>
I2029	On	07/05/2020			100.90653	100.90653	100.82504	100.82504			0.00	0	3,814
I2029	On	06/08/2020			102.73032	102.73032	102.64727	102.64727			0.00	0	0
I2029	On	05/11/2020			103.40662	103.40662	103.32170	103.32170			0.00	0	0
I2029	On	04/02/2021			105.25685	105.25685	105.16994	105.16994			0.00	0	0
<b>Total I2029 Future</b>											<b>0.00</b>	<b>0</b>	<b>3,814</b>
<b>Total For I2029</b>											<b>0.00</b>	<b>0</b>	<b>3,814</b>
I2033	On	07/05/2020			100.72058	100.72058	100.27331	100.27331			0.00	0	6,960
I2033	On	06/08/2020			102.54105	102.54105	102.08556	102.08556			0.00	0	0
I2033	On	05/11/2020			103.13566	103.13566	102.67175	102.67175			0.00	0	0
I2033	On	04/02/2021			104.98104	104.98104	104.50838	104.50838			0.00	0	0
<b>Total I2033 Future</b>											<b>0.00</b>	<b>0</b>	<b>6,960</b>
<b>Total For I2033</b>											<b>0.00</b>	<b>0</b>	<b>6,960</b>
I2038	On	07/05/2020			117.68954	117.68954	116.53877	116.53877			0.00	0	10,897
I2038	On	06/08/2020			118.12170	118.12170	116.95001	116.95001			0.00	0	0
I2038	On	05/11/2020			120.21370	120.21370	119.02092	119.02092			0.00	0	0
I2038	On	04/02/2021			120.64442	120.64442	119.42982	119.42982			0.00	0	0
<b>Total I2038 Future</b>											<b>0.00</b>	<b>0</b>	<b>10,897</b>
<b>Total For I2038</b>											<b>0.00</b>	<b>0</b>	<b>10,897</b>
I2046	On	07/05/2020			106.45359	106.45359	106.35840	106.35840			0.00	0	14,000
I2046	On	06/08/2020			108.37767	108.37767	108.28059	108.28059			0.00	0	0
I2046	On	05/11/2020			108.50065	108.50065	108.40140	108.40140			0.00	0	0
I2046	On	04/02/2021			110.44193	110.44193	110.34035	110.34035			0.00	0	0
<b>Total I2046 Future</b>											<b>0.00</b>	<b>0</b>	<b>14,000</b>
<b>Total For I2046</b>											<b>0.00</b>	<b>0</b>	<b>14,000</b>
I2050	On	07/05/2020			110.42226	110.42226	109.35482	109.35482			0.00	0	12,808
I2050	On	06/08/2020			110.53699	110.53699	109.45011	109.45011			0.00	0	0
I2050	On	05/11/2020			112.49488	112.49488	111.38821	111.38821			0.00	0	0
I2050	On	04/02/2021			112.58629	112.58629	111.45946	111.45946			0.00	0	0
<b>Total I2050 Future</b>											<b>0.00</b>	<b>0</b>	<b>12,808</b>
<b>Total For I2050</b>											<b>0.00</b>	<b>0</b>	<b>12,808</b>
R186	On	07/05/2020			7.84716	117.56505	8.06133	116.39304		6.50	18,575,277.90	158	85,287
R186	On	06/08/2020			7.88396	114.35805	8.10964	113.16510		6.50	0.00	0	1,870
R186	On	05/11/2020			7.92221	116.35661	8.16022	115.14237		5.79	0.00	0	0
R186	On	04/02/2021			7.96599	113.10986	8.21761	111.87365		5.93	0.00	0	0
<b>Total R186 Future</b>											<b>18,575,277.90</b>	<b>158</b>	<b>87,157</b>
R186	On	07/05/2020	8.08	Call			1,196.63000	1.19663	2,015,840	6.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/05/2020	Bond Future	8.08	Put			1,095.20000	1.09520	742,400	6.55	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			1,226.23000	1.22623	2,052,510	6.56	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			1,070.51000	1.07051	724,780	6.56	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			1,167.22000	1.16722	1,979,660	6.55	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			1,120.10000	1.12010	760,530	6.55	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Call			2,737.75000	2.73775	3,776,200	6.90	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Put			384.99000	0.38499	251,430	6.90	0.00	0	23,172
R186	On	07/05/2020	Bond Future	7.90	Call			736.23000	0.73623	1,416,140	6.45	0.00	0	0
R186	On	07/05/2020	Bond Future	7.90	Put			1,617.64000	1.61764	1,125,540	6.45	0.00	0	2,500
R186	On	07/05/2020	Bond Future	7.60	Put			2,807.60000	2.80760	2,049,250	6.30	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			263.64000	0.26364	677,300	6.30	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Put			680.28000	0.68028	448,680	6.69	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Call			1,861.04000	1.86104	2,801,450	6.69	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Call			4,699.13000	4.69913	5,846,750	7.37	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			100.89000	0.10089	76,500	7.37	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Call			2,083.70000	2.08370	3,066,970	6.63	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Put			1,349.82000	1.34982	1,140,140	6.63	0.00	0	3,150
R186	On	06/08/2020	Bond Future	8.37	Call			2,476.47000	2.47647	3,507,800	6.73	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put			1,120.02000	1.12002	958,400	6.73	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call			2,510.68000	2.51068	3,545,540	6.73	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put			1,102.55000	1.10255	944,460	6.73	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call			2,442.46000	2.44246	3,470,200	6.72	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put			1,137.72000	1.13772	972,510	6.72	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Put			1,637.60000	1.63760	1,302,640	5.83	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call			2,543.75000	2.54375	3,423,030	5.83	0.00	0	3,500
R186	On	05/11/2020	Bond Future	9.26	Call			5,880.96000	5.88096	7,031,900	6.51	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put			481.81000	0.48181	418,510	6.51	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.66	Call			3,607.17000	3.60717	4,580,600	6.02	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put			1,111.18000	1.11118	870,370	6.02	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call			3,536.29000	3.53629	4,504,100	6.01	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put			1,138.81000	1.13881	892,380	6.01	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Put			2,915.91000	2.91591	2,365,980	5.63	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call			1,278.37000	1.27837	1,942,680	5.63	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call			3,571.84000	3.57184	4,542,300	6.01	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put			1,125.09000	1.12509	881,310	6.01	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Call			2,213.90000	2.21390	3,048,530	5.89	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Put			2,495.41000	2.49541	2,093,830	5.89	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Call			2,239.15000	2.23915	3,077,560	5.90	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Put			2,471.73000	2.47173	2,073,930	5.90	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Call			2,189.24000	2.18924	3,020,050	5.89	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Put			2,519.70000	2.51970	2,114,300	5.89	0.00	0	0

Contract Details		Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R186 Option</b>											<b>0.00</b>	<b>0</b>	<b>39,322</b>
<b>Total For R186</b>											<b>18,575,277.90</b>	<b>158</b>	<b>126,479</b>
R197	On 07/05/2020			Bond Future	310.32521	310.32521	308.42523	308.42523			0.00	0	2,507
R197	On 06/08/2020			Bond Future	308.13789	308.13789	306.20317	306.20317			0.00	0	0
R197	On 05/11/2020			Bond Future	313.59529	313.59529	311.62512	311.62512			0.00	0	0
R197	On 04/02/2021			Bond Future	311.20771	311.20771	309.20087	309.20087			0.00	0	0
<b>Total R197 Future</b>											<b>0.00</b>	<b>0</b>	<b>2,507</b>
<b>Total For R197</b>											<b>0.00</b>	<b>0</b>	<b>2,507</b>
R202	On 07/05/2020			Bond Future	226.57630	226.57630	226.57607	226.57607			0.00	0	8,502
R202	On 06/08/2020			Bond Future	226.53051	226.53051	226.53004	226.53004			0.00	0	0
R202	On 05/11/2020			Bond Future	230.54276	230.54276	230.54135	230.54135			0.00	0	0
R202	On 04/02/2021			Bond Future	230.41961	230.41961	230.41705	230.41705			0.00	0	0
<b>Total R202 Future</b>											<b>0.00</b>	<b>0</b>	<b>8,502</b>
<b>Total For R202</b>											<b>0.00</b>	<b>0</b>	<b>8,502</b>
R2023	On 07/05/2020			Bond Future	6.01847	105.93751	6.18124	105.51327		2.30	289,739,089.85	2,735	67,917
R2023	On 06/08/2020			Bond Future	5.88697	107.82622	6.06730	107.39431		2.18	0.00	0	0
R2023	On 05/11/2020			Bond Future	5.74239	105.78220	5.94384	105.34240		1.96	0.00	0	0
R2023	On 04/02/2021			Bond Future	5.56304	107.65043	5.79148	107.20238		1.78	0.00	0	0
<b>Total R2023 Future</b>											<b>289,739,089.85</b>	<b>2,735</b>	<b>67,917</b>
R2023	On 07/05/2020	6.91	Put			35.41000	0.03541	20,740	2.98		0.00	0	0
R2023	On 07/05/2020	6.89	Call			1,860.13000	1.86013	2,268,750	2.96		0.00	0	0
R2023	On 07/05/2020	6.89	Put			37.60000	0.03760	21,980	2.96		0.00	0	0
R2023	On 07/05/2020	6.90	Call			1,884.44000	1.88444	2,293,540	2.97		0.00	0	0
R2023	On 07/05/2020	6.90	Put			36.49000	0.03649	21,350	2.97		0.00	0	0
R2023	On 07/05/2020	6.91	Call			1,908.79000	1.90879	2,318,360	2.98		0.00	0	0
R2023	On 06/08/2020	7.28	Call			2,895.75000	2.89575	3,317,060	2.83		0.00	0	0
R2023	On 06/08/2020	7.28	Put			48.69000	0.04869	38,090	2.83		0.00	0	0
R2023	On 06/08/2020	7.26	Call			2,852.55000	2.85255	3,273,180	2.83		0.00	0	0
R2023	On 06/08/2020	7.26	Put			51.64000	0.05164	40,360	2.83		0.00	0	0
R2023	On 06/08/2020	7.27	Call			2,874.14000	2.87414	3,295,110	2.83		0.00	0	0
R2023	On 06/08/2020	7.27	Put			50.15000	0.05015	39,210	2.83		0.00	0	0
R2023	On 05/11/2020	7.46	Put			36.36000	0.03636	32,410	2.44		0.00	0	0
R2023	On 05/11/2020	7.47	Call			3,291.97000	3.29197	3,727,970	2.44		0.00	0	0
R2023	On 05/11/2020	7.47	Put			35.39000	0.03539	31,590	2.44		0.00	0	0
R2023	On 05/11/2020	7.45	Call			3,252.10000	3.25210	3,687,790	2.44		0.00	0	0
R2023	On 05/11/2020	7.45	Put			37.35000	0.03735	33,240	2.44		0.00	0	0
R2023	On 05/11/2020	7.46	Call			3,272.02000	3.27202	3,707,870	2.44		0.00	0	0
R2023	On 04/02/2021	6.33	Call			1,337.20000	1.33720	1,759,580	1.95		0.00	0	0
R2023	On 04/02/2021	6.33	Put			290.79000	0.29079	265,120	1.95		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	04/02/2021	Bond Future	6.34	Call			1,352.23000	1.35223	1,775,680	1.96	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Put			286.52000	0.28652	261,920	1.96	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Call			1,321.87000	1.32187	1,743,500	1.95	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Put			294.77000	0.29477	268,350	1.95	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>289,739,089.85</b>	<b>2,735</b>	<b>67,917</b>
R2030	On	07/05/2020	Bond Future			8.90331	96.42541	9.12682	95.05914		9.82	12,728,154.12	132	76,481
R2030	On	06/08/2020	Bond Future			8.97305	94.13522	9.20569	92.74453		9.91	0.00	0	200
R2030	On	05/11/2020	Bond Future			9.04016	95.78018	9.28204	94.36486		9.08	0.00	0	0
R2030	On	04/02/2021	Bond Future			9.11395	93.46470	9.36596	92.02394		9.41	0.00	0	0
<b>Total R2030 Future</b>												<b>12,728,154.12</b>	<b>132</b>	<b>76,681</b>
R2030	On	07/05/2020	Bond Future	8.85	Call			704.13000	0.70413	1,362,620	9.43	0.00	0	5,000
R2030	On	07/05/2020	Bond Future	8.45	Put			4,389.71000	4.38971	3,328,100	9.09	0.00	0	0
R2030	On	07/05/2020	Bond Future	9.19	Call			1,645.50000	1.64550	2,586,150	9.77	0.00	0	0
R2030	On	07/05/2020	Bond Future	9.19	Put			1,264.00000	1.26400	838,380	9.77	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			2,701.32000	2.70132	1,925,840	9.35	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.90	Call			811.66000	0.81166	1,518,220	9.49	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.90	Put			2,198.36000	2.19836	1,538,650	9.49	0.00	0	5,820
R2030	On	07/05/2020	Bond Future	8.85	Put			2,400.16000	2.40016	1,692,380	9.43	0.00	0	5,820
R2030	On	07/05/2020	Bond Future	8.79	Call			588.08000	0.58808	1,188,440	9.37	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			2,657.06000	2.65706	1,891,150	9.37	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			606.41000	0.60641	1,216,490	9.38	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			2,613.10000	2.61310	1,856,910	9.38	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			570.00000	0.57000	1,160,790	9.35	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.45	Call			170.67000	0.17067	475,330	9.09	0.00	0	5,000
R2030	On	06/08/2020	Bond Future	9.11	Call			1,916.06000	1.91606	2,823,060	9.81	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Put			2,484.80000	2.48480	2,001,110	9.81	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			1,857.39000	1.85739	2,755,410	9.80	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.86	Call			1,266.37000	1.26637	2,034,950	9.62	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Put			1,689.67000	1.68967	1,327,540	10.05	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.09	Put			2,545.58000	2.54558	2,052,910	9.80	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.42	Call			2,947.04000	2.94704	3,975,600	10.05	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Call			1,886.60000	1.88660	2,789,130	9.80	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Put			2,515.04000	2.51504	2,026,880	9.80	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.36	Put			5,631.27000	5.63127	4,684,510	9.24	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.36	Call			442.98000	0.44298	886,910	9.24	0.00	0	800
R2030	On	06/08/2020	Bond Future	8.86	Put			3,342.72000	3.34272	2,720,610	9.62	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Call			4,696.62000	4.69662	5,866,630	9.65	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Put			1,426.02000	1.42602	1,180,710	9.65	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.86	Call			1,497.11000	1.49711	2,276,630	8.82	0.00	0	14,160

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	05/11/2020	Bond Future	8.10	Put			7,557.14000	7.55714	6,527,580	8.41	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.10	Call			365.23000	0.36523	750,990	8.41	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.85	Put			4,023.20000	4.02320	3,381,660	8.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			1,227.51000	1.22751	1,933,580	8.73	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			2,751.44000	2.75144	2,304,960	9.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.23	Call			2,449.30000	2.44930	3,418,140	9.07	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	10.47	Call			7,195.32000	7.19532	8,558,750	10.14	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.36	Call			635.34000	0.63534	1,134,310	8.48	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.86	Put			3,985.02000	3.98502	3,349,220	8.82	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.34	Call			610.45000	0.61045	1,098,930	8.46	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			3,342.54000	3.34254	2,803,360	8.94	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			1,926.27000	1.92627	2,802,410	8.94	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	10.06	Call			5,503.78000	5.50378	6,743,570	9.90	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.85	Call			1,475.29000	1.47529	2,249,070	8.81	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.73	Put			4,499.30000	4.49930	3,790,050	8.73	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			875.31000	0.87531	1,466,460	8.58	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.03	Put			3,375.99000	3.37599	2,831,690	8.93	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			1,900.60000	1.90060	2,771,620	8.93	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	10.37	Call			6,768.69000	6.76869	8,118,800	10.14	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			635.71000	0.63571	583,820	10.14	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			6,284.88000	6.28488	5,358,040	8.46	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			2,332.71000	2.33271	1,943,050	9.18	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			2,988.65000	2.98865	4,017,580	9.18	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			2,308.53000	2.30853	1,922,140	9.18	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Call			2,922.38000	2.92238	3,944,740	9.17	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			1,136.82000	1.13682	961,290	9.90	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			5,369.57000	5.36957	4,545,400	8.58	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Call			3,728.19000	3.72819	4,824,490	9.36	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Put			1,853.39000	1.85339	1,534,370	9.36	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.36	Put			6,184.67000	6.18467	5,268,320	8.48	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Put			2,357.11000	2.35711	1,964,150	9.17	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			737.17000	0.73717	671,960	10.14	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.39	Call			2,955.43000	2.95543	3,981,090	9.18	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.16	Call			2,507.06000	2.50706	3,479,190	9.35	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.16	Put			3,682.37000	3.68237	3,213,740	9.35	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Call			2,533.57000	2.53357	3,510,210	9.36	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Put			3,651.37000	3.65137	3,187,250	9.36	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Call			2,480.70000	2.48070	3,448,650	9.35	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.36	Call			890.07000	0.89007	1,476,570	8.83	0.00	0	800
R2030	On	04/02/2021	Bond Future	8.86	Put			4,706.23000	4.70623	4,098,480	9.16	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.86	Call			1,783.83000	1.78383	2,616,840	9.16	0.00	0	800

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	04/02/2021	Bond Future	10.20	Call			6,025.42000	6.02542	7,351,670	10.31	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Put			3,713.57000	3.71357	3,240,760	9.35	0.00	0	0
R2030	On	04/02/2021	Bond Future	10.20	Put			1,458.85000	1.45885	1,344,340	10.31	0.00	0	800
R2030	On	04/02/2021	Bond Future	8.36	Put			6,819.68000	6.81968	5,965,420	8.83	0.00	0	0
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>137,920</b>
<b>Total For R2030</b>												<b>12,728,154.12</b>	<b>132</b>	<b>214,601</b>
R2032	On	07/05/2020	Bond Future			9.35294	93.11675	9.56597	91.70399		11.35	146,379,531.00	1,572	80,416
R2032	On	06/08/2020	Bond Future			9.42928	94.77687	9.65020	93.33882		10.96	0.00	0	300
R2032	On	05/11/2020	Bond Future			9.50807	92.27541	9.73718	90.81194		10.63	0.00	0	0
R2032	On	04/02/2021	Bond Future			9.59279	93.90461	9.83066	92.41480		10.58	0.00	0	0
<b>Total R2032 Future</b>												<b>146,379,531.00</b>	<b>1,572</b>	<b>80,716</b>
R2032	On	07/05/2020	Bond Future	9.30	Put			2,599.02000	2.59902	1,915,040	11.11	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.30	Call			830.50000	0.83050	1,559,280	11.11	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.00	Put			4,135.54000	4.13554	3,147,960	10.64	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.00	Call			315.18000	0.31518	740,360	10.64	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.50	Put			1,812.68000	1.81268	1,310,050	11.35	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.50	Call			1,378.38000	1.37838	2,288,510	11.35	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.20	Put			3,065.42000	3.06542	2,281,110	10.97	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.20	Call			619.77000	0.61977	1,248,220	10.97	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.17	Call			564.58000	0.56458	1,161,550	10.92	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	9.17	Put			3,214.70000	3.21470	2,398,910	10.92	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.54	Call			1,511.38000	1.51138	2,451,760	11.40	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.54	Put			1,682.01000	1.68201	1,209,630	11.40	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	8.82	Put			5,226.70000	5.22670	4,089,820	10.37	0.00	0	0
R2032	On	07/05/2020	Bond Future	8.82	Call			145.38000	0.14538	421,260	10.37	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	9.18	Call			582.63000	0.58263	1,190,090	10.94	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			3,164.52000	3.16452	2,359,220	10.94	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			600.94000	0.60094	1,218,870	10.95	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			3,114.68000	3.11468	2,319,850	10.95	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Put			3,091.15000	3.09115	2,502,600	10.71	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Call			1,862.44000	1.86244	2,699,720	10.69	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Put			3,164.29000	3.16429	2,563,520	10.69	0.00	0	0
R2032	On	06/08/2020	Bond Future	8.79	Call			512.78000	0.51278	910,890	9.95	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.29	Put			3,794.86000	3.79486	3,091,980	10.52	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.29	Call			1,434.09000	1.43409	2,169,260	10.52	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.46	Call			1,891.47000	1.89147	2,734,750	10.70	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Put			3,127.69000	3.12769	2,532,920	10.70	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Call			1,920.50000	1.92050	2,770,000	10.71	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.91	Call			3,479.84000	3.47984	4,515,300	11.11	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.91	Put			1,827.87000	1.82787	1,425,280	11.11	0.00	0	800

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	06/08/2020	Bond Future	8.79	Put			6,291.90000	6.29190	5,251,960	9.95	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Put			5,386.16000	5.38616	4,574,450	10.08	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Call			1,301.98000	1.30198	1,953,740	10.08	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Call			983.49000	0.98349	1,536,640	9.93	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.44	Put			3,991.79000	3.99179	3,368,080	10.38	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Call			2,087.27000	2.08727	2,927,030	10.38	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	11.08	Call			8,560.40000	8.56040	9,997,830	11.83	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Put			2,938.94000	2.93894	2,446,450	10.64	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call			3,117.86000	3.11786	4,091,820	10.65	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Put			2,910.84000	2.91084	2,421,330	10.65	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call			3,048.52000	3.04852	4,016,210	10.63	0.00	0	0
R2032	On	05/11/2020	Bond Future	10.99	Put			682.42000	0.68242	647,510	11.83	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Put			6,217.92000	6.21792	5,307,600	9.93	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Put			3,397.27000	3.39727	2,849,670	10.52	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Call			2,588.87000	2.58887	3,504,740	10.52	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	10.99	Call			8,142.87000	8.14287	9,571,430	11.83	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			2,967.57000	2.96757	2,471,790	10.63	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			597.36000	0.59736	571,320	11.83	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			3,082.96000	3.08296	4,053,940	10.64	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Call			2,830.40000	2.83040	3,860,230	10.50	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Put			4,148.09000	4.14809	3,688,110	10.50	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Call			2,859.20000	2.85920	3,893,230	10.50	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Put			4,113.75000	4.11375	3,657,970	10.50	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Put			7,768.28000	7.76828	6,898,720	9.92	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Call			995.62000	0.99562	1,615,870	9.92	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.29	Put			5,401.25000	5.40125	4,786,280	10.27	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.29	Call			1,965.98000	1.96598	2,840,820	10.27	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.61	Call			2,801.40000	2.80140	3,827,010	10.49	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.61	Put			4,182.29000	4.18229	3,718,090	10.49	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Call			7,272.02000	7.27202	8,703,720	11.60	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Put			1,420.40000	1.42040	1,362,290	11.60	0.00	0	800
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>	<b>55,800</b>
<b>Total For R2032</b>												<b>146,379,531.00</b>	<b>1,572</b>	<b>136,516</b>
R2035	On	07/05/2020	Bond Future			9.78536	94.70877	9.96732	93.38772		12.44	6,913,740.21	73	118,037
R2035	On	06/08/2020	Bond Future			9.86650	96.39727	10.05484	95.05263		11.99	0.00	0	410
R2035	On	05/11/2020	Bond Future			9.95306	93.58311	10.14801	92.21464		11.77	0.00	0	0
R2035	On	04/02/2021	Bond Future			10.04737	95.23560	10.24949	93.84259		11.75	0.00	0	0
<b>Total R2035 Future</b>												<b>6,913,740.21</b>	<b>73</b>	<b>118,447</b>
R2035	On	07/05/2020	Bond Future	9.48	Call			472.49000	0.47249	923,840	11.52	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			4,073.67000	4.07367	3,203,970	11.52	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
R2035	On	07/05/2020	Bond Future	9.49	Call			489.59000	0.48959	950,020	11.54	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			4,014.82000	4.01482	3,154,200	11.54	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Call			455.69000	0.45569	898,240	11.50	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Call			90.82000	0.09082	277,590	11.00	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.75	Put			2,647.21000	2.64721	2,046,420	12.08	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			1,066.21000	1.06621	1,786,470	12.08	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	10.75	Call			5,728.07000	5.72807	6,962,540	13.89	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			348.72000	0.34872	262,140	13.89	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.78	Call			1,152.00000	1.15200	1,898,620	12.12	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.18	Put			6,052.05000	6.05205	4,953,350	11.02	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Call			130.93000	0.13093	353,280	11.02	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	10.57	Call			4,702.74000	4.70274	5,890,200	13.49	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Put			518.47000	0.51847	384,880	13.49	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.11	Put			6,564.99000	6.56499	5,430,710	11.00	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			4,132.91000	4.13291	3,254,410	11.50	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.55	Put			3,669.01000	3.66901	2,866,780	11.66	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.55	Call			597.64000	0.59764	1,116,460	11.66	0.00	0	7,500
R2035	On	07/05/2020	Bond Future	9.85	Put			2,216.61000	2.21661	1,701,930	12.22	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.85	Call			1,368.02000	1.36802	2,174,390	12.22	0.00	0	7,500
R2035	On	07/05/2020	Bond Future	9.78	Put			2,512.39000	2.51239	1,937,960	12.12	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.09	Put			7,650.51000	7.65051	6,641,410	10.79	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.09	Call			446.98000	0.44698	782,520	10.79	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.67	Put			4,346.00000	4.34600	3,707,490	11.63	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.67	Call			1,567.47000	1.56747	2,273,600	11.63	0.00	0	500
R2035	On	06/08/2020	Bond Future	10.45	Call			4,479.30000	4.47930	5,535,430	12.56	0.00	0	0
R2035	On	06/08/2020	Bond Future	10.45	Put			1,749.46000	1.74946	1,460,950	12.56	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.00	Put			8,263.59000	8.26359	7,204,720	10.65	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			346.63000	0.34663	632,400	10.65	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	8.75	Put			10,091.44000	10.09144	8,961,120	10.65	0.00	0	0
R2035	On	06/08/2020	Bond Future	8.75	Call			153.41000	0.15341	367,730	10.65	0.00	0	3,000
R2035	On	06/08/2020	Bond Future	9.92	Call			2,320.75000	2.32075	3,173,680	11.91	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			3,280.51000	3.28051	2,788,800	11.91	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			2,354.49000	2.35449	3,212,520	11.92	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			3,242.56000	3.24256	2,755,950	11.92	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Call			2,287.51000	2.28751	3,134,830	11.90	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			3,319.03000	3.31903	2,821,710	11.90	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Call			4,111.92000	4.11192	5,082,160	11.85	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			2,793.03000	2.79303	2,394,800	11.85	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Call			4,029.86000	4.02986	4,995,540	11.83	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Put			2,847.05000	2.84705	2,444,260	11.83	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			4,070.66000	4.07066	5,038,930	11.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	05/11/2020	Bond Future	10.33	Put			2,819.77000	2.81977	2,419,570	11.84	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Call			3,210.00000	3.21000	4,207,790	11.60	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Put			4,654.39000	4.65439	4,259,170	11.60	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Call			3,537.51000	3.53751	4,573,010	11.67	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Put			4,288.26000	4.28826	3,930,750	11.67	0.00	0	650
R2035	On	04/02/2021	Bond Future	11.14	Call			7,623.01000	7.62301	8,927,870	12.68	0.00	0	0
R2035	On	04/02/2021	Bond Future	11.14	Put			1,840.36000	1.84036	1,752,210	12.68	0.00	0	650
R2035	On	04/02/2021	Bond Future	10.05	Call			3,241.95000	3.24195	4,243,600	11.61	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.05	Put			4,616.63000	4.61663	4,225,270	11.61	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Call			3,274.06000	3.27406	4,279,560	11.61	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Put			4,579.11000	4.57911	4,191,600	11.61	0.00	0	0
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>71,151</b>
<b>Total For R2035</b>												<b>6,913,740.21</b>	<b>73</b>	<b>189,598</b>
R2037	On	07/05/2020	Bond Future			9.98020	90.43563	10.15725	89.15299		13.25	182,770,408.23	2,021	72,735
R2037	On	06/08/2020	Bond Future			10.06776	87.78812	10.25098	86.48245		13.41	0.00	0	300
R2037	On	05/11/2020	Bond Future			10.15191	89.32204	10.34123	87.99336		12.56	0.00	0	0
R2037	On	04/02/2021	Bond Future			10.24270	86.64195	10.43867	85.28936		13.17	0.00	0	0
<b>Total R2037 Future</b>												<b>182,770,408.23</b>	<b>2,021</b>	<b>73,035</b>
R2037	On	07/05/2020	Bond Future	9.59	Call			404.66000	0.40466	730,870	11.96	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			4,616.70000	4.61670	3,660,270	11.96	0.00	0	0
R2037	On	07/05/2020	Bond Future	10.00	Put			2,456.99000	2.45699	1,870,990	12.87	0.00	0	0
R2037	On	07/05/2020	Bond Future	10.00	Call			1,319.20000	1.31920	2,015,840	12.87	0.00	0	7,500
R2037	On	07/05/2020	Bond Future	9.70	Put			3,953.93000	3.95393	3,091,860	12.20	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.70	Call			582.31000	0.58231	1,002,880	12.20	0.00	0	7,500
R2037	On	07/05/2020	Bond Future	9.60	Call			418.97000	0.41897	753,390	11.98	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			4,554.13000	4.55413	3,605,910	11.98	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Call			433.55000	0.43355	776,360	12.00	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			4,491.92000	4.49192	3,552,090	12.00	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Put			4,410.22000	4.41022	3,792,750	12.92	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Call			1,614.44000	1.61444	2,309,010	12.93	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Put			4,363.03000	4.36303	3,751,930	12.93	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Call			1,641.63000	1.64163	2,342,350	12.95	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Put			4,316.40000	4.31640	3,711,450	12.95	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Call			1,587.73000	1.58773	2,275,930	12.92	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Call			2,841.89000	2.84189	3,749,490	12.49	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Put			3,971.48000	3.97148	3,550,400	12.49	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Call			2,874.86000	2.87486	3,786,740	12.50	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Put			3,933.74000	3.93374	3,516,940	12.50	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Call			2,808.82000	2.80882	3,712,110	12.48	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Put			4,009.21000	4.00921	3,583,820	12.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	04/02/2021	Bond Future	10.28	Put			4,602.20000	4.60220	4,177,710	12.99	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.29	Call			3,543.36000	3.54336	4,474,040	13.00	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.29	Put			4,566.55000	4.56655	4,144,640	13.00	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.27	Call			3,475.53000	3.47553	4,401,350	12.99	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.27	Put			4,637.77000	4.63777	4,211,000	12.99	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.28	Call			3,509.53000	3.50953	4,437,630	12.99	0.00	0	0
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	<b>15,000</b>
<b>Total For R2037</b>												<b>182,770,408.23</b>	<b>2,021</b>	<b>88,035</b>
R2040	On	07/05/2020	Bond Future			10.08485	93.28302	10.25672	91.94612		13.71	5,503,698.18	59	47,757
R2040	On	06/08/2020	Bond Future			10.17189	90.43560	10.34965	89.07486		13.90	0.00	0	600
R2040	On	05/11/2020	Bond Future			10.25537	92.01581	10.43898	90.63095		13.02	0.00	0	0
R2040	On	04/02/2021	Bond Future			10.34526	89.13281	10.53522	87.72307		13.70	0.00	0	0
<b>Total R2040 Future</b>												<b>5,503,698.18</b>	<b>59</b>	<b>48,357</b>
R2040	On	07/05/2020	Bond Future	9.74	Call			484.24000	0.48424	918,050	12.71	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Put			3,076.05000	3.07605	2,434,400	13.31	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.50	Call			178.61000	0.17861	418,110	12.16	0.00	0	2,640
R2040	On	07/05/2020	Bond Future	9.73	Put			4,666.14000	4.66614	3,754,220	12.69	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.85	Put			3,910.07000	3.91007	3,115,370	12.96	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.85	Call			694.56000	0.69456	1,236,760	12.96	0.00	0	7,500
R2040	On	07/05/2020	Bond Future	10.15	Put			2,372.23000	2.37223	1,860,060	13.55	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.15	Call			1,545.81000	1.54581	2,370,540	13.55	0.00	0	7,500
R2040	On	07/05/2020	Bond Future	9.74	Put			4,600.83000	4.60083	3,697,740	12.71	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Call			501.96000	0.50196	944,500	12.73	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Put			4,536.07000	4.53607	3,641,710	12.73	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Call			466.95000	0.46695	891,930	12.69	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Call			1,067.43000	1.06743	1,762,680	13.31	0.00	0	2,640
R2040	On	07/05/2020	Bond Future	9.50	Put			6,309.64000	6.30964	5,212,240	12.16	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Put			4,360.53000	4.36053	3,767,680	13.65	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Call			1,906.89000	1.90689	2,663,390	13.62	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Put			4,456.68000	4.45668	3,852,440	13.62	0.00	0	0
R2040	On	06/08/2020	Bond Future	9.57	Call			811.86000	0.81186	1,268,450	12.90	0.00	0	800
R2040	On	06/08/2020	Bond Future	10.07	Put			4,219.12000	4.21912	3,643,280	13.68	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.07	Call			2,063.47000	2.06347	2,848,370	13.68	0.00	0	800
R2040	On	06/08/2020	Bond Future	10.03	Call			1,937.55000	1.93755	2,699,870	13.64	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Put			4,408.30000	4.40830	3,809,880	13.64	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Call			1,968.72000	1.96872	2,736,610	13.65	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.79	Call			5,081.13000	5.08113	6,156,230	14.73	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.79	Put			1,847.73000	1.84773	1,562,090	14.73	0.00	0	800
R2040	On	06/08/2020	Bond Future	9.57	Put			7,033.21000	7.03321	6,129,060	12.90	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Call			3,234.98000	3.23498	4,110,180	12.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	05/11/2020	Bond Future	10.32	Put			4,128.47000	4.12847	3,618,810	12.85	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			3,160.56000	3.16056	4,029,270	12.83	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			4,205.65000	4.20565	3,689,500	12.83	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Put			7,005.88000	7.00588	6,183,560	12.15	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Call			1,463.29000	1.46329	2,025,830	12.15	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put			8,442.05000	8.44205	7,492,050	11.85	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call			983.49000	0.98349	1,418,350	11.85	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.31	Call			3,197.82000	3.19782	4,069,780	12.84	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			4,167.06000	4.16706	3,654,160	12.84	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Call			9,577.73000	9.57773	10,942,960	14.48	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put			926.50000	0.92650	906,870	14.48	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.00	Put			5,541.23000	5.54123	4,876,880	12.49	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			2,172.39000	2.17239	2,892,900	12.49	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.50	Call			8,574.90000	8.57490	9,918,620	14.48	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			1,202.05000	1.20205	1,160,910	14.48	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.23	Put			4,487.44000	4.48744	3,944,630	12.76	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Call			2,908.53000	2.90853	3,750,580	12.76	0.00	0	2,000
R2040	On	04/02/2021	Bond Future	10.40	Put			4,805.62000	4.80562	4,436,210	13.62	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Call			3,841.30000	3.84130	4,885,300	13.62	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Put			4,766.58000	4.76658	4,400,840	13.62	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Call			3,877.31000	3.87731	4,924,970	13.63	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Put			4,728.13000	4.72813	4,366,050	13.63	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.74	Put			1,484.60000	1.48460	1,477,110	14.96	0.00	0	800
R2040	On	04/02/2021	Bond Future	9.57	Put			9,004.42000	9.00442	8,257,500	12.86	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.57	Call			1,454.12000	1.45412	2,116,940	12.86	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.07	Put			6,240.70000	6.24070	5,733,140	13.32	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.07	Call			2,723.71000	2.72371	3,625,890	13.32	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.40	Call			3,805.78000	3.80578	4,846,110	13.62	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.74	Call			9,650.12000	9.65012	11,052,370	14.96	0.00	0	0
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>37,080</b>
<b>Total For R2040</b>												<b>5,503,698.18</b>	<b>59</b>	<b>85,437</b>
R2044	On	07/05/2020	Bond Future			10.16856	89.80165	10.34030	88.45237		14.46	84,233,947.70	938	78,346
R2044	On	06/08/2020	Bond Future			10.25365	87.01746	10.43118	85.64409		14.68	0.00	0	500
R2044	On	05/11/2020	Bond Future			10.33512	88.53798	10.51839	87.14025		13.75	0.00	0	0
R2044	On	04/02/2021	Bond Future			10.42266	85.71874	10.61215	84.29596		14.48	0.00	0	0
<b>Total R2044 Future</b>												<b>84,233,947.70</b>	<b>938</b>	<b>78,846</b>
R2044	On	07/05/2020	Bond Future	9.80	Call			471.50000	0.47150	899,150	13.55	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.80	Put			4,838.57000	4.83857	3,916,940	13.55	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Call			488.09000	0.48809	925,400	13.58	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Put			4,771.01000	4.77101	3,859,040	13.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	07/05/2020	Bond Future	9.79	Call			455.31000	0.45531	873,500	13.53	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Put			4,906.66000	4.90666	3,975,570	13.53	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.45	Put			7,496.42000	7.49642	6,317,570	12.81	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.45	Call			100.30000	0.10030	270,730	12.81	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.97	Put			3,764.69000	3.76469	3,013,460	13.98	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.97	Call			810.78000	0.81078	1,408,830	13.98	0.00	0	129
R2044	On	07/05/2020	Bond Future	10.81	Call			4,344.68000	4.34468	5,495,840	15.66	0.00	0	0
R2044	On	07/05/2020	Bond Future	10.81	Put			828.03000	0.82803	629,910	15.66	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.33	Put			8,523.61000	8.52361	7,295,540	12.76	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.33	Call			50.37000	0.05037	171,580	12.76	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.98	Put			3,706.52000	3.70652	2,965,670	14.00	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.98	Call			834.60000	0.83460	1,443,030	14.00	0.00	0	100
R2044	On	07/05/2020	Bond Future	11.09	Call			5,951.53000	5.95153	7,210,960	16.38	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.09	Put			452.73000	0.45273	362,880	16.38	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.26	Put			9,143.18000	9.14318	7,890,650	12.73	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.26	Call			32.20000	0.03220	128,950	12.73	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.91	Put			4,125.16000	4.12516	3,312,670	13.83	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.91	Call			676.70000	0.67670	1,213,490	13.83	0.00	0	556
R2044	On	07/05/2020	Bond Future	11.02	Call			5,550.15000	5.55015	6,777,540	16.21	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Put			539.22000	0.53922	417,330	16.21	0.00	0	556
R2044	On	06/08/2020	Bond Future	9.01	Call			127.63000	0.12763	305,040	13.02	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			7,110.93000	7.11093	6,123,120	13.33	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call			866.85000	0.86685	1,252,410	13.33	0.00	0	140
R2044	On	06/08/2020	Bond Future	10.93	Call			5,470.04000	5.47004	6,472,740	15.34	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.87	Put			5,794.13000	5.79413	4,944,840	13.72	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Call			1,348.22000	1.34822	1,879,550	13.74	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			5,735.58000	5.73558	4,893,540	13.74	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			1,299.33000	1.29933	1,816,570	13.70	0.00	0	0
R2044	On	06/08/2020	Bond Future	11.09	Put			1,467.30000	1.46730	1,181,650	15.66	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.01	Put			12,242.14000	12.24214	11,046,180	13.02	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.98	Put			5,174.14000	5.17414	4,402,350	13.92	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.98	Call			1,610.28000	1.61028	2,211,860	13.92	0.00	0	602
R2044	On	06/08/2020	Bond Future	11.09	Call			6,257.42000	6.25742	7,345,140	15.66	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Put			5,852.90000	5.85290	4,996,770	13.70	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Put			1,800.67000	1.80067	1,430,000	15.34	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.87	Call			1,323.73000	1.32373	1,847,810	13.72	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Put			9,287.87000	9.28787	8,177,920	13.02	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Call			408.14000	0.40814	671,560	13.02	0.00	0	602
R2044	On	05/11/2020	Bond Future	11.06	Call			6,117.40000	6.11740	7,269,220	14.49	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Put			2,201.77000	2.20177	1,955,860	14.49	0.00	0	525
R2044	On	05/11/2020	Bond Future	11.17	Put			1,987.58000	1.98758	1,765,990	14.68	0.00	0	1,815

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	05/11/2020	Bond Future	11.43	Call			7,908.43000	7.90843	9,211,660	15.16	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			1,490.71000	1.49071	1,396,210	15.16	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			7,622.10000	7.62210	6,816,630	12.82	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.97	Call			1,856.78000	1.85678	2,594,230	13.15	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			14,291.01000	14.29101	13,129,450	12.51	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			202.05000	0.20205	438,220	12.51	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			5,889.36000	5.88936	5,257,910	13.21	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.34	Call			575.84000	0.57584	1,002,640	12.51	0.00	0	525
R2044	On	05/11/2020	Bond Future	11.17	Call			6,661.16000	6.66116	7,837,300	14.68	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			511.90000	0.51190	925,030	12.51	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			6,210.67000	6.21067	5,544,730	13.14	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			1,829.31000	1.82931	2,561,100	13.14	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			7,670.58000	7.67058	8,944,820	15.07	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			1,240.96000	1.24096	1,833,220	12.82	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			6,156.39000	6.15639	5,496,110	13.15	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			4,336.34000	4.33634	3,880,140	13.59	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			3,089.46000	3.08946	4,035,250	13.60	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			4,295.19000	4.29519	3,843,250	13.60	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			3,017.80000	3.01780	3,955,040	13.58	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			1,996.65000	1.99665	2,762,930	13.21	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			10,665.24000	10.66524	9,680,640	12.51	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.04	Put			5,784.40000	5.78440	5,164,580	13.24	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.04	Call			2,053.59000	2.05359	2,831,500	13.24	0.00	0	525
R2044	On	05/11/2020	Bond Future	9.34	Put			10,277.58000	10.27758	9,306,650	12.51	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			4,377.81000	4.37781	3,917,320	13.58	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			1,583.20000	1.58320	1,459,710	15.07	0.00	0	568
R2044	On	05/11/2020	Bond Future	10.35	Call			3,053.53000	3.05353	3,995,060	13.59	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Put			3,683.74000	3.68374	3,394,650	14.82	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.36	Call			3,487.29000	3.48729	4,489,230	14.35	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Put			5,389.42000	5.38942	4,968,580	14.35	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.04	Put			6,905.81000	6.90581	6,346,530	14.06	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.04	Call			2,484.54000	2.48454	3,348,040	14.06	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Call			5,342.73000	5.34273	6,476,420	14.82	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Call			3,453.27000	3.45327	4,451,260	14.34	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Put			5,432.31000	5.43231	5,007,520	14.34	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.29	Call			3,252.33000	3.25233	4,226,200	14.29	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.29	Put			5,695.27000	5.69527	5,246,360	14.29	0.00	0	405
R2044	On	04/02/2021	Bond Future	9.66	Put			9,107.09000	9.10709	8,360,110	13.68	0.00	0	0
R2044	On	04/02/2021	Bond Future	9.66	Call			1,532.33000	1.53233	2,208,130	13.68	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.37	Call			3,521.47000	3.52147	4,527,340	14.36	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Put			5,346.80000	5.34680	4,929,890	14.36	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R2044 Option</b>									<b>0.00</b>	<b>0</b>	<b>18,150</b>
<b>Total For R2044</b>									<b>84,233,947.70</b>	<b>938</b>	<b>96,996</b>
R2048 On 07/05/2020 Bond Future			10.14799	88.82703	10.32442	87.40280		14.91	273,409,598.34	3,078	91,605
R2048 On 06/08/2020 Bond Future			10.22549	90.41069	10.40767	88.96106		14.39	0.00	0	400
R2048 On 05/11/2020 Bond Future			10.30699	87.55527	10.49512	86.07995		14.18	0.00	0	0
R2048 On 04/02/2021 Bond Future			10.39492	89.10130	10.58949	87.59956		14.19	0.00	0	0
<b>Total R2048 Future</b>									<b>273,409,598.34</b>	<b>3,078</b>	<b>92,005</b>
R2048 On 07/05/2020 Bond Future	9.78	Call			467.08000	0.46708	902,660	13.92	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.78	Put			4,998.33000	4.99833	4,009,680	13.92	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.79	Call			483.75000	0.48375	929,520	13.94	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.79	Put			4,928.03000	4.92803	3,949,570	13.94	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.77	Call			450.72000	0.45072	876,410	13.89	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.77	Put			5,069.07000	5.06907	4,070,530	13.89	0.00	0	0
R2048 On 07/05/2020 Bond Future	10.20	Call			1,559.24000	1.55924	2,412,680	14.82	0.00	0	0
R2048 On 07/05/2020 Bond Future	10.20	Put			2,559.34000	2.55934	1,988,550	14.82	0.00	0	300
R2048 On 07/05/2020 Bond Future	10.70	Call			3,906.85000	3.90685	5,075,680	15.85	0.00	0	0
R2048 On 07/05/2020 Bond Future	10.70	Put			1,007.45000	1.00745	752,050	15.85	0.00	0	300
R2048 On 07/05/2020 Bond Future	9.69	Put			5,651.33000	5.65133	4,580,060	13.69	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.69	Call			330.86000	0.33086	683,820	13.69	0.00	0	300
R2048 On 06/08/2020 Bond Future	9.25	Put			10,306.36000	10.30636	9,101,990	12.76	0.00	0	0
R2048 On 06/08/2020 Bond Future	9.25	Call			308.75000	0.30875	554,010	12.76	0.00	0	20,640
R2048 On 06/08/2020 Bond Future	9.00	Put			12,551.16000	12.55116	11,280,300	12.76	0.00	0	0
R2048 On 06/08/2020 Bond Future	9.00	Call			127.59000	0.12759	306,360	12.76	0.00	0	3,000
R2048 On 06/08/2020 Bond Future	10.19	Call			2,374.09000	2.37409	3,149,700	13.99	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.19	Put			4,111.15000	4.11115	3,437,130	13.99	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.20	Call			2,409.39000	2.40939	3,191,600	14.00	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.20	Put			4,065.29000	4.06529	3,397,870	14.00	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.18	Call			2,339.07000	2.33907	3,108,300	13.97	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.18	Put			4,157.41000	4.15741	3,477,010	13.97	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.04	Call			2,153.22000	2.15322	2,968,480	13.65	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.04	Put			5,800.93000	5.80093	5,140,870	13.65	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.02	Call			2,093.61000	2.09361	2,896,980	13.63	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.02	Put			5,907.89000	5.90789	5,235,940	13.63	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.03	Call			2,123.16000	2.12316	2,932,620	13.64	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.03	Put			5,854.08000	5.85408	5,188,220	13.64	0.00	0	0
R2048 On 04/02/2021 Bond Future	10.48	Call			4,077.85000	4.07785	5,157,260	14.17	0.00	0	0
R2048 On 04/02/2021 Bond Future	10.48	Put			4,917.17000	4.91717	4,494,840	14.17	0.00	0	0
R2048 On 04/02/2021 Bond Future	10.46	Call			4,003.63000	4.00363	5,075,260	14.16	0.00	0	0
R2048 On 04/02/2021 Bond Future	10.46	Put			4,997.86000	4.99786	4,567,750	14.16	0.00	0	0
R2048 On 04/02/2021 Bond Future	10.47	Call			4,040.83000	4.04083	5,116,360	14.16	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
R2048	On	04/02/2021	Bond Future	10.47	Put			4,957.54000	4.95754	4,531,330	14.16	0.00	0	0
<b>Total R2048 Option</b>												<b>0.00</b>	<b>0</b>	<b>24,540</b>
<b>Total For R2048</b>												<b>273,409,598.34</b>	<b>3,078</b>	<b>116,545</b>
R208	On	07/05/2020	Bond Future			5.78398	101.58821	5.82256	101.55512		0.49	0.00	0	17,475
R208	On	06/08/2020	Bond Future			5.22858	103.39936	5.28284	103.36559		0.39	0.00	0	0
R208	On	05/11/2020	Bond Future			3.99286	101.80472	4.08252	101.77000		0.22	0.00	0	0
<b>Total R208 Future</b>												<b>0.00</b>	<b>0</b>	<b>17,475</b>
R208	On	07/05/2020	Bond Future	4.81	Call			0.01000	0.00001	0,030	0.59	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put			874.24000	0.87424	841,170	0.59	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call			0.01000	0.00001	0,030	0.59	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put			865.55000	0.86555	832,480	0.59	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call			0.00000	0.00000	0,030	0.60	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Put			882.93000	0.88293	849,870	0.60	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Call			215.86000	0.21586	251,110	0.45	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put			43.73000	0.04373	45,210	0.45	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call			221.10000	0.22110	256,200	0.45	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put			42.77000	0.04277	44,100	0.45	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call			210.88000	0.21088	246,050	0.45	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put			44.95000	0.04495	46,350	0.45	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put			10.45000	0.01045	11,290	0.28	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call			279.28000	0.27928	314,860	0.28	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put			10.05000	0.01005	10,910	0.28	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call			282.90000	0.28290	318,480	0.28	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put			9.82000	0.00982	10,680	0.28	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call			275.83000	0.27583	311,390	0.28	0.00	0	0
<b>Total R208 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>												<b>0.00</b>	<b>0</b>	<b>17,475</b>
R209	On	07/05/2020	Bond Future			9.83840	72.16298	10.02003	71.03979		14.54	0.00	0	69,389
R209	On	06/08/2020	Bond Future			9.91529	73.44950	10.10271	72.30627		14.14	0.00	0	200
R209	On	05/11/2020	Bond Future			9.99379	71.58333	10.18719	70.41983		13.64	0.00	0	0
R209	On	04/02/2021	Bond Future			10.07714	72.84717	10.27687	71.66274		13.64	0.00	0	0
<b>Total R209 Future</b>												<b>0.00</b>	<b>0</b>	<b>69,589</b>
R209	On	07/05/2020	Bond Future	9.46	Call			351.85000	0.35185	739,070	13.71	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put			3,899.50000	3.89950	3,163,530	13.71	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			364.47000	0.36447	758,700	13.73	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			3,846.54000	3.84654	3,117,580	13.73	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			339.55000	0.33955	719,880	13.70	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			3,952.86000	3.95286	3,210,000	13.70	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000	13.01	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put			37,118.39000	37.11839	35,975,160	13.01	0.00	0	0



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	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000	13.01	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put			37,010.06000	37.01006	35,866,830	13.01	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	13.01	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			37,226.87000	37.22687	36,083,640	13.01	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call			2,454.97000	2.45497	3,187,380	13.40	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			3,519.89000	3.51989	3,088,800	13.40	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			2,484.17000	2.48417	3,219,140	13.41	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			3,488.37000	3.48837	3,059,840	13.41	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			2,426.18000	2.42618	3,155,770	13.39	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			3,551.89000	3.55189	3,117,980	13.39	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Call			2,997.62000	2.99762	3,864,430	13.51	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Put			3,985.21000	3.98521	3,667,590	13.51	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Call			3,025.93000	3.02593	3,895,840	13.52	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Put			3,953.77000	3.95377	3,639,250	13.52	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Call			2,969.45000	2.96945	3,833,150	13.50	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Put			4,016.86000	4.01686	3,696,130	13.50	0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>												<b>0.00</b>	<b>0</b>	<b>69,589</b>
R210	On	07/05/2020	Bond Future			187.29931	187.29931	186.63178	186.63178			0.00	0	1,935
R210	On	06/08/2020	Bond Future			190.68466	190.68466	190.00486	190.00486			0.00	0	0
R210	On	05/11/2020	Bond Future			191.33859	191.33859	190.64598	190.64598			0.00	0	0
R210	On	04/02/2021	Bond Future			194.76199	194.76199	194.05608	194.05608			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,935</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>1,935</b>
R212	On	07/05/2020	Bond Future			165.66717	165.66717	165.10882	165.10882			0.00	0	6,719
R212	On	06/08/2020	Bond Future			166.36571	166.36571	165.79708	165.79708			0.00	0	0
R212	On	05/11/2020	Bond Future			169.31225	169.31225	168.73295	168.73295			0.00	0	0
R212	On	04/02/2021	Bond Future			170.01197	170.01197	169.42153	169.42153			0.00	0	0
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,719</b>
<b>Total For R212</b>												<b>0.00</b>	<b>0</b>	<b>6,719</b>
R213	On	07/05/2020	Bond Future			9.14110	86.87911	9.34849	85.62423		11.08	0.00	0	15,444
R213	On	06/08/2020	Bond Future			9.20817	88.42803	9.42322	87.15069		10.75	0.00	0	300
R213	On	05/11/2020	Bond Future			9.28144	86.42512	9.50447	85.12518		10.27	0.00	0	0
R213	On	04/02/2021	Bond Future			9.36217	87.95140	9.59390	86.62808		10.22	0.00	0	0
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>15,744</b>
R213	On	07/05/2020	Bond Future	9.02	Call			624.40000	0.62440	1,238,290	10.86	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Put			2,623.45000	2.62345	1,982,460	10.86	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Call			587.91000	0.58791	1,184,780	10.84	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Put			2,710.68000	2.71068	2,052,670	10.84	0.00	0	0

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	07/05/2020	Bond Future	9.01	Call			606.03000	0.60603	1,211,280	10.85	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Put			2,666.91000	2.66691	2,017,280	10.85	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Put			2,569.53000	2.56953	2,135,610	10.60	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call			1,842.75000	1.84275	2,677,840	10.58	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Put			2,631.05000	2.63105	2,188,800	10.58	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Call			1,871.46000	1.87146	2,710,630	10.59	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put			2,600.25000	2.60025	2,162,080	10.59	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call			1,900.19000	1.90019	2,743,610	10.60	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put			2,437.89000	2.43789	2,088,020	10.34	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call			2,962.02000	2.96202	3,915,060	10.35	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put			2,413.19000	2.41319	2,066,290	10.35	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Call			2,994.72000	2.99472	3,950,700	10.36	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Put			2,388.71000	2.38871	2,044,750	10.36	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call			2,929.49000	2.92949	3,879,560	10.34	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Call			2,587.09000	2.58709	3,496,700	10.15	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Put			3,750.04000	3.75004	3,336,330	10.15	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Call			2,613.85000	2.61385	3,527,200	10.15	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Put			3,719.27000	3.71927	3,309,300	10.15	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Call			2,640.76000	2.64076	3,557,830	10.16	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Put			3,688.71000	3.68871	3,282,460	10.16	0.00	0	0
<b>Total R213 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>												<b>0.00</b>	<b>0</b>	<b>15,744</b>
R214	On	07/05/2020	Bond Future			10.03597	70.64397	10.20701	69.54218		15.60	5,086,365.84	72	17,287
R214	On	06/08/2020	Bond Future			10.11033	71.90347	10.28668	70.78199		15.13	0.00	0	300
R214	On	05/11/2020	Bond Future			10.18873	69.86517	10.37055	68.72384		14.71	0.00	0	0
R214	On	04/02/2021	Bond Future			10.27327	71.09891	10.46100	69.93707		14.71	0.00	0	0
<b>Total R214 Future</b>												<b>5,086,365.84</b>	<b>72</b>	<b>17,587</b>
R214	On	07/05/2020	Bond Future	9.76	Call			542.52000	0.54252	990,050	14.71	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			3,482.21000	3.48221	2,827,950	14.71	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			559.34000	0.55934	1,014,770	14.73	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			3,431.10000	3.43110	2,784,740	14.73	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			526.04000	0.52604	965,690	14.69	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			3,533.76000	3.53376	2,871,620	14.69	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Put			6,192.30000	6.19230	5,273,310	14.22	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Call			87.62000	0.08762	270,420	14.22	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.91	Put			2,764.00000	2.76400	2,228,400	15.02	0.00	0	0
R214	On	07/05/2020	Bond Future	9.91	Call			832.66000	0.83266	1,398,850	15.02	0.00	0	1,250
R214	On	07/05/2020	Bond Future	10.66	Call			3,487.05000	3.48705	4,433,720	16.43	0.00	0	0
R214	On	07/05/2020	Bond Future	10.66	Put			699.82000	0.69982	544,700	16.43	0.00	0	1,250
R214	On	06/08/2020	Bond Future	9.98	Call			1,693.85000	1.69385	2,380,660	14.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	06/08/2020	Bond Future	9.98	Put			3,663.06000	3.66306	3,228,390	14.81	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call			1,719.91000	1.71991	2,411,790	14.83	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put			3,623.50000	3.62350	3,193,900	14.83	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call			1,668.01000	1.66801	2,349,750	14.80	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Put			3,702.94000	3.70294	3,263,200	14.80	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call			2,763.27000	2.76327	3,552,100	14.71	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put			3,516.61000	3.51661	3,164,110	14.71	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call			2,794.65000	2.79465	3,586,060	14.72	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put			3,485.00000	3.48500	3,135,080	14.72	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call			2,733.18000	2.73318	3,518,740	14.70	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put			3,549.61000	3.54961	3,193,840	14.70	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Call			3,246.07000	3.24607	4,100,360	14.54	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Put			4,115.76000	4.11576	3,808,210	14.54	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Call			3,276.01000	3.27601	4,133,280	14.55	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Put			4,083.43000	4.08343	3,778,860	14.55	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Call			3,216.52000	3.21652	4,067,830	14.54	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Put			4,148.56000	4.14856	3,838,030	14.54	0.00	0	0
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	<b>3,750</b>
<b>Total For R214</b>												<b>5,086,365.84</b>	<b>72</b>	<b>21,337</b>
<b>Total for Bond</b>												<b>1,025,339,811.37</b>	<b>10,838</b>	<b>1,321,745</b>
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total E170 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES23 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES23A Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23A</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES26 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES26A Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26A</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>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>
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GOVI On 07/05/2020 GOVI			716.04300	716.04300	706.88100	706.88100				0.00	0	1,176
GOVI On 06/08/2020 GOVI			728.67100	728.67100	719.34800	719.34800				0.00	0	0
GOVI On 05/11/2020 GOVI			741.54900	741.54900	732.06000	732.06000				0.00	0	0
GOVI On 04/02/2021 GOVI			754.65300	754.65300	744.99500	744.99500				0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>1,176</b>
GOVI On 07/05/2020 GOVI	719.99	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2020 GOVI	719.99	Put			131,090.00000	13.10900	39,470,000			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	07/05/2020	GOVI	720.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/05/2020	GOVI	720.00	Put			131,190.00000	13.11900	39,570,000		0.00	0	0
GOVI	On	07/05/2020	GOVI	719.98	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/05/2020	GOVI	719.98	Put			130,990.00000	13.09900	39,370,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.13	Call			0.00000	0.00000	5,410,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.13	Put			87,820.00000	8.78200	0,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.14	Call			0.00000	0.00000	5,310,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.14	Put			87,920.00000	8.79200	0,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.12	Call			0.00000	0.00000	5,510,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.12	Put			87,720.00000	8.77200	0,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.84	Call			0.00000	0.00000	37,090,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.84	Put			57,800.00000	5.78000	0,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.85	Call			0.00000	0.00000	36,990,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.85	Put			57,900.00000	5.79000	0,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.83	Call			0.00000	0.00000	37,190,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.83	Put			57,700.00000	5.77000	0,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.95	Call			0.00000	0.00000	37,030,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.95	Put			59,550.00000	5.95500	0,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.96	Call			0.00000	0.00000	36,930,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.96	Put			59,650.00000	5.96500	0,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.94	Call			0.00000	0.00000	37,130,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.94	Put			59,450.00000	5.94500	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>1,176</b>
<b>Total for GOVI</b>												<b>0.00</b>	<b>0</b>	<b>1,176</b>
AL37	On	07/05/2020	Index Future			710.39600	710.39600	703.48800	703.48800			0.00	0	0
AL37	On	06/08/2020	Index Future			722.92500	722.92500	715.89500	715.89500			0.00	0	0
AL37	On	05/11/2020	Index Future			735.70100	735.70100	728.54700	728.54700			0.00	0	0
AL37	On	04/02/2021	Index Future			748.70100	748.70100	741.41900	741.41900			0.00	0	0
<b>Total AL37 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AL37</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
AL7T	On	07/05/2020	Index Future			815.25400	815.25400	803.74100	803.74100			0.00	0	0
AL7T	On	06/08/2020	Index Future			829.63200	829.63200	817.91600	817.91600			0.00	0	0
AL7T	On	05/11/2020	Index Future			844.29500	844.29500	832.37000	832.37000			0.00	0	0
AL7T	On	04/02/2021	Index Future			859.21400	859.21400	847.07700	847.07700			0.00	0	0
<b>Total AL7T Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AL7T</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ALBI	On	07/05/2020	Index Future			724.16800	724.16800	714.97000	714.97000			0.00	0	222
ALBI	On	06/08/2020	Index Future			736.94000	736.94000	727.58000	727.58000			0.00	0	0
ALBI	On	05/11/2020	Index Future			749.96400	749.96400	740.43700	740.43700			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	04/02/2021	Index Future			763.21600	763.21600	753.52000	753.52000			0.00	0	0
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>	<b>222</b>
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>	<b>222</b>
IGOV	On	07/05/2020	Index Future			262.65100	262.65100	261.40100	261.40100			0.00	0	1,007
IGOV	On	06/08/2020	Index Future			267.34800	267.34800	266.07500	266.07500			0.00	0	0
IGOV	On	05/11/2020	Index Future			272.13500	272.13500	270.83900	270.83900			0.00	0	0
IGOV	On	04/02/2021	Index Future			277.00600	277.00600	275.68600	275.68600			0.00	0	0
<b>Total IGOV Future</b>												<b>0.00</b>	<b>0</b>	<b>1,007</b>
<b>Total For IGOV</b>												<b>0.00</b>	<b>0</b>	<b>1,007</b>
<b>Total for Index</b>												<b>0.00</b>	<b>0</b>	<b>1,229</b>
5Y STN	On	21/12/2021	Interest Rate Swap			94.26000	94.26000	94.40000	94.40000			0.00	0	51
<b>Total 5Y STND Future</b>												<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total For 5Y STND</b>												<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total for Interest Rate Swap</b>												<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total for Derivatives :</b>											<b>1,025,339,811.37</b>	<b>10,838</b>	<b>1,324,201</b>	
AA06	On	15/04/2021	Spot Bond				100.00000	0.00000	100.82193			0.00	0	0
<b>Total AA06 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA06</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
AA06/JI	On	15/04/2021	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AA06/JIBAR SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA06/JIBAR</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
AA07	On	15/04/2021	Spot Bond			7.01500	106.35174	7.01500	106.29166			0.00	0	0
<b>Total AA07 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA07</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
AB01/R	On	24/11/2020	Spot Bond			10.00000	103.48100	10.00000	103.39900			0.00	0	0
<b>Total AB01/R186 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB01/R186</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
AB018L	On	04/09/2020	Spot Bond			11.37000	100.10090	11.37000	100.01237			0.00	0	0
<b>Total AB018U SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB018U</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
AB019L	On	04/09/2020	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AB019U SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB019U</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
AB020L	On	03/09/2022	Spot Bond			11.81000	100.18726	11.81000	100.09359			0.00	0	0
<b>Total AB020U SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB020U</b>												<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	50.70013	100.00000	50.36240				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	39.44146	100.00000	39.17873				0.00	0	0
<b>Total AB026U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB026U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB028U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB028U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB029U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB029U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB030U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB030U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB031U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB031U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB032U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB032U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB033U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB033U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB034U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB034U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AB035U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB035U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABC12: On 25/11/2020 Spot Bond			10.00000	103.68700	10.00000	103.60600			0.00	0	0
<b>Total ABC1234/R2022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABC1234/R2022</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABCPI3 On 07/12/2023 Spot Bond			4.88500	4.88500	4.88500	285.24798			0.00	0	0
<b>Total ABCPI3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCPI3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABF001 On 13/09/2026 Spot Bond					0.00000	99.85362			0.00	0	0
<b>Total ABF001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABF001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABF003 On 18/07/2024 Spot Bond					0.00000	101.04472			0.00	0	0
<b>Total ABF003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABF003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABF007 On 01/12/2030 Spot Bond					0.00000	100.09552			0.00	0	0
<b>Total ABF007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABF007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ABF19U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABF19U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN08 On 17/03/2020 Spot Bond					0.00000	101.92268			0.00	0	0
<b>Total ABFN08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN09 On 17/03/2026 Spot Bond					0.00000	102.02618			0.00	0	0
<b>Total ABFN09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN13 On 14/05/2020 Spot Bond					0.00000	100.66065			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	101.59488			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	100.92641			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.78788				0.00	0	0
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 26/09/2023 Spot Bond					0.00000	103.78958				0.00	0	0
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 30/05/2020 Spot Bond					0.00000	100.24752				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	101.05547				0.00	0	0
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.13734				0.00	0	0
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.11319				0.00	0	0
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 17/10/2020 Spot Bond					0.00000	101.32260				0.00	0	100,000,000
<b>Total ABFN24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For ABFN24</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.51449				0.00	0	0
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.91082				0.00	0	0
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.49695				0.00	300,000,000	400,000,000
<b>Total ABFN27 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>400,000,000</b>
<b>Total For ABFN27</b>										<b>0.00</b>	<b>300,000,000</b>	<b>400,000,000</b>
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.30409				0.00	0	0
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.17582				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN3 On 29/08/2028 Spot Bond					0.00000	100.74611			0.00	0	0
<b>Total ABFN30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.39367			0.00	0	0
<b>Total ABFN31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.56576			0.00	0	0
<b>Total ABFN32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.07497			0.00	0	0
<b>Total ABFN33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.91189			0.00	0	0
<b>Total ABFN34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN34</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.12857			0.00	0	0
<b>Total ABFN35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.81835			0.00	0	0
<b>Total ABFN36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.15078			0.00	0	0
<b>Total ABFN37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.92312			0.00	0	0
<b>Total ABFN38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3 On 16/09/2022 Spot Bond					0.00000	101.79563			0.00	0	0
<b>Total ABFN39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.81838			0.00	0	0
<b>Total ABFN40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN40</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.80218			0.00	0	0
<b>Total ABFN41 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN41</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN4: On 16/09/2029 Spot Bond					0.00000	101.82831				0.00	0	0
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN4: On 14/10/2022 Spot Bond					0.00000	101.16764				0.00	0	0
<b>Total ABFN43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN4: On 14/10/2024 Spot Bond					0.00000	101.18734				0.00	0	0
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN4: On 14/10/2026 Spot Bond					0.00000	101.20146				0.00	0	0
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.03064				0.00	0	0
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK12 On 20/05/2022 Spot Bond					0.00000	100.44462				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	100.02332				0.00	0	0
<b>Total ABK6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK8 On 03/06/2021 Spot Bond					0.00000	99.60316				0.00	0	0
<b>Total ABK8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI02 On 05/06/2020 Spot Bond			6.09000	6.09000	6.09000	153.50698				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	99.58087	100.00000	98.90045				0.00	0	0
<b>Total ABKI02/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI02/R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI03 On 13/10/2021 Spot Bond			5.79000	5.79000	5.79000	138.29998				0.00	0	0
<b>Total ABKI03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI03 On 13/10/2021 Spot Bond			100.00000	37.54111	100.00000	37.28287				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABKI04 On 13/03/2024 Spot Bond			8.40000	8.40000	8.40000	125.43571			0.00	0	0
<b>Total ABKI04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	11.32158	100.00000	11.24329			0.00	0	0
<b>Total ABKI04/I2025 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI04/I2025</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABKS1 On 05/04/2021 Spot Bond					0.00000	96.99839			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			4.19500	208.21105	4.19500	208.08700			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			4.60000	4.60000	4.60000	130.02397			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			4.78000	4.78000	4.78000	174.16057			0.00	0	0
<b>Total ABN62 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN62</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN63 On 07/12/2033 Spot Bond			4.53000	4.53000	4.53000	209.88759			0.00	0	0
<b>Total ABN63 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN63</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN67 On 28/02/2023 Spot Bond			7.85500	7.85500	7.85500	99.86960			0.00	0	0
<b>Total ABN67 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN67</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN79 On 21/12/2026 Spot Bond			9.43000	9.43000	9.43000	107.42960			0.00	0	0
<b>Total ABN79 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN79</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN80 On 31/03/2021 Spot Bond			6.51500	6.51500	6.51500	103.14631			0.00	0	0
<b>Total ABN80 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN80</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN87 On 21/12/2026 Spot Bond			9.97500	9.97500	9.97500	104.69545			0.00	0	0
<b>Total ABN87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS11 On 09/04/2021 Spot Bond			6.76000	106.65322	6.76000	106.59512			0.00	0	635,500,000
<b>Total ABS11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>635,500,000</b>
<b>Total For ABS11</b>									<b>0.00</b>	<b>0</b>	<b>635,500,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS12 On 14/05/2020 Spot Bond			6.44500	103.42469	6.44500	103.37056			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/R On 14/05/2020 Spot Bond			9.20000	102.91789	9.20000	102.84140			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			7.22000	107.93736	7.22000	107.87429			0.00	0	0
<b>Total ABS13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS14 On 11/11/2020 Spot Bond			6.57000	104.79254	6.57000	104.73673			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			7.14500	109.44714	7.14500	109.38383			0.00	0	0
<b>Total ABS15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS16 On 11/11/2025 Spot Bond			8.22500	113.05693	8.22500	112.98186			0.00	0	0
<b>Total ABS16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS17 On 11/11/2027 Spot Bond			8.77500	113.68063	8.77500	113.60020			0.00	0	1,503,800,000
<b>Total ABS17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,503,800,000</b>
<b>Total For ABS17</b>									<b>0.00</b>	<b>0</b>	<b>1,503,800,000</b>
ABS18 On 26/09/2023 Spot Bond			7.09500	112.92904	7.09500	112.86416			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			7.03500	102.44146	7.03500	102.38320			0.00	0	42,500,000
<b>Total ABS6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>42,500,000</b>
<b>Total For ABS6</b>									<b>0.00</b>	<b>0</b>	<b>42,500,000</b>
ABS7 On 11/09/2026 Spot Bond			8.45500	101.65220	8.45500	101.58284			0.00	0	3,200,000
<b>Total ABS7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,200,000</b>
<b>Total For ABS7</b>									<b>0.00</b>	<b>0</b>	<b>3,200,000</b>
ABS7/R On 11/09/2026 Spot Bond			100.00000	9.22740	100.00000	9.16593			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			3.71500	3.71500	3.71500	296.60189		3,715,000,000,000.00	1,000,000,000	500,000,000	
<b>Total ABSI2 SPOT</b>								<b>3,715,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
<b>Total For ABSI2</b>								<b>3,715,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI4 On 31/01/2022 Spot Bond			3.09000	161.58619	3.09000	161.50407			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>
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ABT03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ABT04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABX01 On 10/07/2024 Spot Bond			10.87500	10.87500	10.87500	101.83738			0.00	0	0
<b>Total ABX01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABX01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ACIF1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACIF1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL08€ On 25/11/2020 Spot Bond			10.00000	103.68700	10.00000	103.60600			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>
ACL09γ On 20/12/2025 Spot Bond					0.00000	102.01045			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	101.96845			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>
ACL12γ On 20/09/2021 Spot Bond					0.00000	250.77527			0.00	0	0
<b>Total ACL127 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL127</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12€ On 20/09/2021 Spot Bond					0.00000	250.87537			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL12€ On 20/09/2021 Spot Bond					0.00000	101.91616				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	103.68700	10.00000	103.60600				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	101.92249				0.00	0	0
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL18€ On 20/09/2022 Spot Bond					0.00000	101.18226				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	102.15264				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	101.95809				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	101.96449				0.00	0	0
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL19€ On 20/09/2022 Spot Bond					0.00000	101.96449				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>
ACL20€ On 20/12/2022 Spot Bond					0.00000	102.00024				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>
ACL20€ On 20/12/2022 Spot Bond					0.00000	102.00024				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>
ACL20€ On 30/01/2023 Spot Bond					0.00000	168.69672				0.00	0	0
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL20€ On 14/02/2023 Spot Bond					0.00000	170.35183				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL214 On 20/09/2020 Spot Bond					0.00000	100.37516				0.00	0	0
<b>Total ACL214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL217 On 20/12/2023 Spot Bond					0.00000	101.89728				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	100.58740				0.00	0	0
<b>Total ACL218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL220 On 26/01/2021 Spot Bond					0.00000	100.93926				0.00	0	0
<b>Total ACL220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL221 On 20/09/2021 Spot Bond					0.00000	101.88885				0.00	0	0
<b>Total ACL221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL222 On 20/09/2021 Spot Bond					0.00000	101.85732				0.00	0	0
<b>Total ACL222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AECI01 On 11/09/2021 Spot Bond					0.00000	100.46617				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	101.58074				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	100.31998				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	100.32186				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	100.17276				0.00	0	0
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AGL02 On 11/04/2024 Spot Bond					0.00000	103.03029				0.00	0	0
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AGL03 On 17/05/2025 Spot Bond					0.00000	100.44227			0.00	0	1,000,000,000
<b>Total AGL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For AGL03</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	104.64181			0.00	1,389,829,600	3,587,457,400
<b>Total AGT01 SPOT</b>									<b>0.00</b>	<b>1,389,829,600</b>	<b>3,587,457,400</b>
<b>Total For AGT01</b>									<b>0.00</b>	<b>1,389,829,600</b>	<b>3,587,457,400</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	102.06456			0.00	0	0
<b>Total AGT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AGT02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	102.65780			0.00	0	0
<b>Total AGT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AGT03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.05096			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	100.83920			0.00	0	0
<b>Total AHF2B3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2B3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.95283			0.00	0	0
<b>Total AHF2C3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2C3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.03228			0.00	0	0
<b>Total AHF3A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.02603			0.00	0	0
<b>Total AHF3A6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.09469			0.00	0	0
<b>Total AHF3B4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.16331			0.00	0	0
<b>Total AHF3B5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.38758			0.00	0	0
<b>Total AHF3C4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.45601				0.00	0	0
<b>Total AHF3C5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.07685				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	100.32718				0.00	0	0
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5A: On 21/08/2023 Spot Bond			7.89500	106.29821	7.89500	106.23039				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	100.33848				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	100.35353				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	100.45853				0.00	0	0
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF6A: On 21/08/2022 Spot Bond					0.00000	100.76411				0.00	0	0
<b>Total AHF6A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF6A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.88700				0.00	0	0
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.33840				0.00	0	0
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.35343				0.00	0	0
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF6D: On 21/08/2024 Spot Bond					0.00000	100.45831				0.00	0	0
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AHL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHL1AI On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AHL1AU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL1AU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHL1BI On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AHL1BU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL1BU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,160,827,741
<b>Total AHY2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,160,827,741</b>
<b>Total For AHY2U</b>										<b>0.00</b>	<b>0</b>	<b>4,160,827,741</b>
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AIG2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIG2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR02 On 30/04/2023 Spot Bond			7.24500	116.42547	7.24500	116.35758			23,225,051,619,000.00		3,205,666,200	2,182,833,100
<b>Total AIR02 SPOT</b>									<b>23,225,051,619,000.00</b>		<b>3,205,666,200</b>	<b>2,182,833,100</b>
<b>Total For AIR02</b>									<b>23,225,051,619,000.00</b>		<b>3,205,666,200</b>	<b>2,182,833,100</b>
AIR04 On 29/05/2024 Spot Bond			7.54500	108.61410	7.54500	108.54782				0.00	0	0
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AIR04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR05 On 29/05/2030 Spot Bond			10.80000	97.86230	10.80000	97.77750				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			4.98500	175.73209	4.98500	175.61628				0.00	0	0
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIRS1L On 24/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AIRS1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRS1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIRT1L On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AIRT1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRT1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
APF04 On 21/10/2021 Spot Bond					0.00000	101.10550				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	100.62459				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	100.75920				0.00	0	0
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF07 On 25/06/2023 Spot Bond					0.00000	101.72925				0.00	0	0
<b>Total APF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF08 On 24/07/2021 Spot Bond					0.00000	100.46255				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	101.00803				0.00	0	0
<b>Total APF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF10 On 11/09/2022 Spot Bond					0.00000	99.88950				0.00	0	0
<b>Total APF10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF11 On 16/09/2020 Spot Bond					0.00000	99.79595				0.00	160,000,000	80,000,000
<b>Total APF11 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
<b>Total For APF11</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS221U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS221U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS224U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS224U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS248U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS248U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS249U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS249U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS266U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS266U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS288U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS288U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS294U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS294U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS334U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS334U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS343U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS343U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS345U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS345U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS347U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS347U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS349U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS349U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS350U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS350U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS367U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS367U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS377U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS377U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS391U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS391U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS404U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS404U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS410L On 27/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS410U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS410U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02L On 07/12/2033 Spot Bond			4.78000	227.55247	4.78000	227.40626				0.00	0	0
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03L On 07/12/2033 Spot Bond			4.79500	204.25968	4.79500	204.12816				0.00	0	0
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05L On 22/04/2020 Spot Bond					0.00000	101.06948				0.00	0	100,000,000
<b>Total ASN058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For ASN058</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
ASN05L On 28/04/2020 Spot Bond					0.00000	100.92310				0.00	0	0
<b>Total ASN059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN059</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06L On 30/04/2020 Spot Bond					0.00000	100.85868				0.00	0	0
<b>Total ASN061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN061</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06L On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN064 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN064</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN071 On 20/06/2020 Spot Bond					0.00000	102.14917				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>
ASN081 On 20/09/2020 Spot Bond					0.00000	101.83203				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>
ASN082 On 20/06/2020 Spot Bond					0.00000	102.24005				0.00	0	63,500,000
<b>Total ASN083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>63,500,000</b>
<b>Total For ASN083</b>										<b>0.00</b>	<b>0</b>	<b>63,500,000</b>
ASN084 On 03/09/2020 Spot Bond					0.00000	100.77093				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>
ASN085 On 01/10/2020 Spot Bond					0.00000	130.34673				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>
ASN091 On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN091 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN091</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN092 On 21/10/2020 Spot Bond					0.00000	101.06893				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>
ASN093 On 10/11/2020 Spot Bond					0.00000	100.60073				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>
ASN094 On 20/12/2020 Spot Bond					0.00000	94.32189				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	100.09382				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>
ASN112 On 07/03/2021 Spot Bond					0.00000	99.93365				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>
ASN114 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN12: On 20/12/2020 Spot Bond					0.00000	102.42006				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>
ASN13: On 20/12/2020 Spot Bond					0.00000	102.39908				0.00	200,000,000	100,000,000
<b>Total ASN134 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For ASN134</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 31/01/2022 Spot Bond			3.82000	159.44953	3.82000	159.35906				0.00	0	0
<b>Total ASN137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 20/06/2020 Spot Bond					0.00000	102.42933				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	90.29052				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	100.74150				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	100.75861				0.00	0	0
<b>Total ASN147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 31/01/2022 Spot Bond			3.86500	159.31899	3.86500	159.22804				0.00	0	0
<b>Total ASN149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 31/05/2021 Spot Bond					0.00000	52.26604				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN15: On 02/06/2021 Spot Bond					0.00000	100.09600				0.00	0	0
<b>Total ASN152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 31/03/2028 Spot Bond			5.42000	166.67820	5.42000	166.56257				0.00	0	0
<b>Total ASN154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 08/08/2021 Spot Bond					0.00000	100.61575				0.00	0	0
<b>Total ASN160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN160</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 19/08/2021 Spot Bond					0.00000	100.38949				0.00	0	0
<b>Total ASN161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN164</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 20/06/2021 Spot Bond					0.00000	102.53416				0.00	0	0
<b>Total ASN165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN18: On 20/06/2022 Spot Bond					0.00000	102.10955				0.00	0	0
<b>Total ASN181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 12/06/2020 Spot Bond					0.00000	99.87237				0.00	0	0
<b>Total ASN190 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN190</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 30/06/2022 Spot Bond					0.00000	101.68717				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			4.74000	103.02672	4.74000	102.96061				0.00	0	0
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 20/06/2022 Spot Bond					0.00000	101.79012				0.00	0	0
<b>Total ASN196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20: On 20/06/2022 Spot Bond					0.00000	101.80735				0.00	0	0
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20: On 20/06/2022 Spot Bond					0.00000	101.91333				0.00	0	7,200,000
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,200,000</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	<b>7,200,000</b>
ASN20: On 24/08/2021 Spot Bond					0.00000	100.31011				0.00	0	0
<b>Total ASN208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20: On 24/08/2025 Spot Bond					0.00000	100.33765				0.00	0	0
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21: On 28/08/2020 Spot Bond					0.00000	100.15672				0.00	0	0
<b>Total ASN210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN21: On 29/08/2022 Spot Bond					0.00000	100.09583				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN24: On 09/03/2020 Spot Bond					0.00000	99.93839				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>
ASN25: On 29/05/2021 Spot Bond					0.00000	100.15496				0.00	0	0
<b>Total ASN255 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN255</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN26: On 20/06/2023 Spot Bond					0.00000	102.10535				0.00	0	0
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN27: On 20/06/2023 Spot Bond					0.00000	101.80063				0.00	0	0
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN27: On 15/08/2023 Spot Bond					0.00000	100.43501				0.00	0	0
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN27: On 20/08/2048 Spot Bond					0.00000	100.36872				0.00	0	0
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN28: On 21/08/2023 Spot Bond					0.00000	100.33772				0.00	0	0
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN28: On 13/09/2025 Spot Bond					0.00000	99.83957				0.00	0	0
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN29: On 26/09/2023 Spot Bond					0.00000	101.71393				0.00	0	0
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN30: On 20/12/2023 Spot Bond					0.00000	101.88467				0.00	0	0
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN31: On 20/12/2023 Spot Bond					0.00000	102.23131				0.00	0	0
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN31: On 20/01/2021 Spot Bond					0.00000	102.02867				0.00	0	0
<b>Total ASN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN316 On 30/04/2020 Spot Bond					0.00000	100.86744				0.00	0	14,200,000,000
<b>Total ASN316 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,200,000,000</b>
<b>Total For ASN316</b>										<b>0.00</b>	<b>0</b>	<b>14,200,000,000</b>
ASN317 On 30/03/2020 Spot Bond					0.00000	101.47735				0.00	0	0
<b>Total ASN317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN318 On 31/03/2029 Spot Bond			4.74500	4.74500	4.74500	93.41798				0.00	0	0
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN319 On 28/02/2033 Spot Bond			4.92500	4.92500	4.92500	88.58076				0.00	0	0
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN327 On 20/06/2024 Spot Bond					0.00000	101.81906				0.00	0	0
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN328 On 20/06/2024 Spot Bond					0.00000	101.98548				0.00	0	0
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN333 On 09/05/2024 Spot Bond					0.00000	100.60759				0.00	0	0
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN335 On 20/06/2024 Spot Bond					0.00000	101.82789				0.00	0	0
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN337 On 31/01/2038 Spot Bond			4.85000	101.48682	4.85000	101.42081				0.00	0	0
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN341 On 20/06/2024 Spot Bond					0.00000	101.90564				0.00	0	0
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN342 On 12/02/2021 Spot Bond					0.00000	100.69673				0.00	0	0
<b>Total ASN342 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN342</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN344 On 12/02/2021 Spot Bond					0.00000	100.69673				0.00	0	0
<b>Total ASN344 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN344</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN34( On 20/06/2024 Spot Bond					0.00000	101.79006				0.00	0	0
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN35( On 20/06/2024 Spot Bond					0.00000	101.86675				0.00	0	0
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN35( On 20/06/2024 Spot Bond					0.00000	101.85311				0.00	0	0
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN35( On 20/06/2024 Spot Bond					0.00000	101.85311				0.00	0	0
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN36( On 30/08/2024 Spot Bond					0.00000	100.16218				0.00	0	0
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN36( On 20/06/2024 Spot Bond					0.00000	102.09472				0.00	0	0
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN37( On 20/12/2024 Spot Bond					0.00000	101.82995				0.00	0	0
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN37( On 20/12/2024 Spot Bond					0.00000	101.87408				0.00	0	0
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN38( On 29/10/2021 Spot Bond					0.00000	100.87702				0.00	0	0
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN38( On 15/03/2021 Spot Bond					0.00000	99.78004				0.00	0	0
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN38( On 15/03/2021 Spot Bond					0.00000	99.78004				0.00	0	0
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN38( On 20/12/2022 Spot Bond					0.00000	102.07587				0.00	0	0
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN38 On 20/12/2024 Spot Bond					0.00000	101.84046				0.00	0	0
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN39 On 20/11/2020 Spot Bond					0.00000	100.34377				0.00	0	0
<b>Total ASN395 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN395</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN39 On 17/12/2025 Spot Bond					0.00000	101.90168				0.00	0	0
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN40 On 20/12/2024 Spot Bond					0.00000	101.01856				0.00	0	0
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN41 On 20/12/2024 Spot Bond					0.00000	100.37112				0.00	0	0
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN41 On 05/12/2020 Spot Bond					0.00000	100.15566				0.00	0	0
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN42 On 29/10/2020 Spot Bond					0.00000	100.18198				0.00	0	0
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ASN75U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN75U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW18 On 05/12/2020 Spot Bond					0.00000	100.51306				0.00	0	0
<b>Total BAW18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW19 On 05/12/2020 Spot Bond			7.44500	103.95632	7.44500	103.89405				0.00	0	1,300,000,000
<b>Total BAW19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,300,000,000</b>
<b>Total For BAW19</b>										<b>0.00</b>	<b>0</b>	<b>1,300,000,000</b>
BAW21 On 24/03/2022 Spot Bond			6.94500	108.66005	6.94500	108.59893				0.00	0	0
<b>Total BAW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW21 On 24/03/2022 Spot Bond			9.30000	104.24732	9.30000	104.16925				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW22 On 07/12/2022 Spot Bond					0.00000	101.71194				0.00	0	3,100,000
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,100,000</b>
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	<b>3,100,000</b>
BAW25 On 08/05/2020 Spot Bond					0.00000	100.78958				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	100.92121				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	100.26290				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	100.02027				0.00	0	0
<b>Total BAW30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW31 On 30/09/2022 Spot Bond					0.00000	101.51378				0.00	0	0
<b>Total BAW31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA57 On 31/03/2022 Spot Bond					0.00000	105.57783				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	102.63944				0.00	0	0
<b>Total BAYA58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA60 On 30/06/2020 Spot Bond			10.14000	10.14000	10.14000	102.88447				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	102.17479				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA62 On 30/09/2020 Spot Bond					0.00000	102.04907				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	103.26307				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	102.06700				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	102.41639				0.00	0	0
<b>Total BAYA65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA66 On 31/03/2021 Spot Bond					0.00000	102.04917				0.00	0	0
<b>Total BAYA66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA67 On 31/03/2023 Spot Bond			9.74500	9.74500	9.74500	105.75929				0.00	0	0
<b>Total BAYA67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA69 On 30/06/2021 Spot Bond					0.00000	101.93256				0.00	0	0
<b>Total BAYA69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.93256				0.00	0	0
<b>Total BAYA70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA70</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.93256				0.00	0	0
<b>Total BAYA71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA72 On 31/03/2026 Spot Bond			11.48500	11.48500	11.48500	108.21633				0.00	0	0
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA73 On 31/03/2022 Spot Bond					0.00000	102.64642				0.00	0	0
<b>Total BAYA73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA74 On 01/07/2024 Spot Bond					0.00000	102.49135				0.00	0	0
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA75 On 01/07/2022 Spot Bond					0.00000	102.50426			0.00	0	0
<b>Total BAYA75 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA75</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA76 On 01/07/2022 Spot Bond					0.00000	102.50432			0.00	0	0
<b>Total BAYA76 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA76</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA77 On 30/09/2022 Spot Bond					0.00000	102.25859			0.00	0	0
<b>Total BAYA77 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA77</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB07 On 31/03/2020 Spot Bond					0.00000	102.60489			0.00	0	0
<b>Total BAYB07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB08 On 30/09/2020 Spot Bond					0.00000	104.31984			0.00	0	0
<b>Total BAYB08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB11 On 30/06/2020 Spot Bond					0.00000	102.69455			0.00	0	0
<b>Total BAYB11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB12 On 30/06/2021 Spot Bond					0.00000	102.33620			0.00	0	0
<b>Total BAYB12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.38007			0.00	0	0
<b>Total BAYB13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB14 On 30/09/2023 Spot Bond					0.00000	102.38007			0.00	0	0
<b>Total BAYB14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.38007			0.00	0	0
<b>Total BAYB15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.42510			0.00	0	0
<b>Total BAYB16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB17 On 30/09/2022 Spot Bond					0.00000	102.38076			0.00	0	0
<b>Total BAYB17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.38076				0.00	0	0
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB19 On 30/09/2022 Spot Bond					0.00000	102.38076				0.00	0	0
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD2U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD3U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD4U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD5U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD6U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC126 On 29/05/2020 Spot Bond					0.00000	100.07718				0.00	0	0
<b>Total BC126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.55358				0.00	0	10,000,000,000
<b>Total BCJ15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For BCJ15</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
BCJ16 On 08/12/2020 Spot Bond					0.00000	99.93918				0.00	0	0
<b>Total BCJ16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0302 On 18/04/2028 Spot Bond			8.43000	8.43000	8.43000	101.29476				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD302L On 18/04/2028 Spot Bond			100.00000	11.27500	100.00000	11.20031			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	100.72619			0.00	0	0
<b>Total BDX211 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BDX211</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BDX31 On 05/03/2023 Spot Bond					0.00000	100.55091			0.00	0	0
<b>Total BDX31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BDX31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BDX32 On 01/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	25,000,000,000	25,000,000,000	
<b>Total BDX32 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>25,000,000,000</b>	<b>25,000,000,000</b>	
<b>Total For BDX32</b>								<b>10,000,000,000,000.00</b>	<b>25,000,000,000</b>	<b>25,000,000,000</b>	
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total BG1A7U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BG1A7U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BGL05 On 04/09/2020 Spot Bond			8.64000	101.38659	8.64000	101.31757		0.00	0	0	
<b>Total BGL05 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BGL05</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BGL06 On 04/09/2020 Spot Bond					0.00000	101.16698		0.00	0	0	
<b>Total BGL06 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BGL06</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BGL07 On 03/09/2022 Spot Bond			8.54500	107.35867	8.54500	107.28546		3,759,800,000,000.00	440,000,000	220,000,000	
<b>Total BGL07 SPOT</b>								<b>3,759,800,000,000.00</b>	<b>440,000,000</b>	<b>220,000,000</b>	
<b>Total For BGL07</b>								<b>3,759,800,000,000.00</b>	<b>440,000,000</b>	<b>220,000,000</b>	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.02884		0.00	0	0	
<b>Total BGL08 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BGL08</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BGL09 On 29/09/2020 Spot Bond			8.34000	106.68871	8.34000	106.61688		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	103.52726		0.00	0	0	
<b>Total BGL10 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BGL10</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BGL11 On 05/05/2021 Spot Bond			9.12000	107.79566	9.12000	107.71645		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL12 On 20/08/2021 Spot Bond					0.00000	104.11167			0.00	0	0
<b>Total BGL12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL13 On 20/08/2021 Spot Bond			7.54500	106.23434	7.54500	106.16952			0.00	0	237,200,000
<b>Total BGL13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>237,200,000</b>
<b>Total For BGL13</b>									<b>0.00</b>	<b>0</b>	<b>237,200,000</b>
BGL14 On 03/11/2021 Spot Bond					0.00000	104.80622			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	106.38999			0.00	0	0
<b>Total BGL15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL16 On 25/05/2022 Spot Bond					0.00000	100.29397			0.00	0	0
<b>Total BGL16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL17 On 14/08/2024 Spot Bond					0.00000	106.20823			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	104.49273			0.00	0	0
<b>Total BGL18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL19 On 29/09/2024 Spot Bond					0.00000	106.79092			0.00	0	219,400,000
<b>Total BGL19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>219,400,000</b>
<b>Total For BGL19</b>									<b>0.00</b>	<b>0</b>	<b>219,400,000</b>
BGT01 On 12/09/2022 Spot Bond					0.00000	106.28727			0.00	800,000,000	2,315,947,700
<b>Total BGT01 SPOT</b>									<b>0.00</b>	<b>800,000,000</b>	<b>2,315,947,700</b>
<b>Total For BGT01</b>									<b>0.00</b>	<b>800,000,000</b>	<b>2,315,947,700</b>
BID07 On 30/06/2020 Spot Bond					0.00000	101.82752			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	102.71331			0.00	0	8,100,000
<b>Total BID08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>8,100,000</b>
<b>Total For BID08</b>									<b>0.00</b>	<b>0</b>	<b>8,100,000</b>
BID09 On 15/11/2021 Spot Bond					0.00000	100.49483			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID10 On 15/11/2023 Spot Bond					0.00000	100.40824			0.00	549,235,600	137,308,900
<b>Total BID10 SPOT</b>									<b>0.00</b>	<b>549,235,600</b>	<b>137,308,900</b>
<b>Total For BID10</b>									<b>0.00</b>	<b>549,235,600</b>	<b>137,308,900</b>
BID11 On 15/11/2023 Spot Bond			7.28500	110.37674	7.28500	110.31166			0.00	0	0
<b>Total BID11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BID12 On 14/06/2022 Spot Bond					0.00000	99.98577			0.00	0	0
<b>Total BID12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BID13 On 14/06/2024 Spot Bond					0.00000	99.83091			0.00	0	0
<b>Total BID13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BID14 On 28/10/2022 Spot Bond					0.00000	100.86999			0.00	0	0
<b>Total BID14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BID15 On 28/10/2024 Spot Bond					0.00000	100.56642			0.00	198,657,200	49,664,300
<b>Total BID15 SPOT</b>									<b>0.00</b>	<b>198,657,200</b>	<b>49,664,300</b>
<b>Total For BID15</b>									<b>0.00</b>	<b>198,657,200</b>	<b>49,664,300</b>
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.90618			0.00	0	0
<b>Total BNPP01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BNPP01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.41572			0.00	0	0
<b>Total BNPP02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BNPP02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.36089			0.00	0	0
<b>Total BNPP04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BNPP04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BNPP0 On 05/01/2025 Spot Bond					0.00000	101.72220			0.00	0	0
<b>Total BNPP05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BNPP05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BNPP0 On 03/01/2025 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total BNPP06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BNPP06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0 On 22/03/2020 Spot Bond					0.00000	101.73421			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BPPF0: On 15/09/2020 Spot Bond					0.00000	100.07597				0.00	0	0
<b>Total BPPF04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0: On 22/03/2021 Spot Bond					0.00000	101.66353				0.00	0	0
<b>Total BPPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF1: On 23/07/2021 Spot Bond					0.00000	101.06507				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>
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.79145				0.00	0	0
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF1: On 22/03/2020 Spot Bond					0.00000	101.59283				0.00	0	0
<b>Total BPPF15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF1: On 23/07/2020 Spot Bond					0.00000	100.89291				0.00	0	0
<b>Total BPPF16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF1: On 19/11/2020 Spot Bond					0.00000	100.34075				0.00	0	300,000,000
<b>Total BPPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For BPPF18</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.40406				0.00	0	0
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.36352				0.00	0	0
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.20136				0.00	0	0
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2A1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2A1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2A1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2A2: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2A2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2A2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BS2B1L 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>
BS2C1L 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	101.74044				0.00	0	0
<b>Total BWZ20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ20A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.72114				0.00	0	0
<b>Total BWZ21B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ21B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.62094				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL22 On 06/05/2020 Spot Bond			6.86000	103.12584	6.86000	103.06836			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	101.67907			0.00	0	175,000,000
<b>Total CBL24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>175,000,000</b>
<b>Total For CBL24</b>									<b>0.00</b>	<b>0</b>	<b>175,000,000</b>
CBL26 On 06/05/2021 Spot Bond			6.94500	108.32782	6.94500	108.26688			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	100.75895			0.00	0	500,000,000
<b>Total CBL27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For CBL27</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
CBL28 On 21/05/2021 Spot Bond					0.00000	100.32083			0.00	127,591,600	31,897,900
<b>Total CBL28 SPOT</b>									<b>0.00</b>	<b>127,591,600</b>	<b>31,897,900</b>
<b>Total For CBL28</b>									<b>0.00</b>	<b>127,591,600</b>	<b>31,897,900</b>
CBL29 On 30/04/2024 Spot Bond					0.00000	100.89793			0.00	329,670,400	682,417,600
<b>Total CBL29 SPOT</b>									<b>0.00</b>	<b>329,670,400</b>	<b>682,417,600</b>
<b>Total For CBL29</b>									<b>0.00</b>	<b>329,670,400</b>	<b>682,417,600</b>
CCT01 On 23/06/2023 Spot Bond			9.37500	111.47749	9.37500	111.39381			0.00	0	141,800,000
<b>Total CCT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>141,800,000</b>
<b>Total For CCT01</b>									<b>0.00</b>	<b>0</b>	<b>141,800,000</b>
CCT02 On 12/06/2024 Spot Bond			9.17500	111.20600	9.17500	111.12426			0.00	0	300,000,000
<b>Total CCT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For CCT02</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
CCT03 On 15/03/2025 Spot Bond			8.96500	108.53468	8.96500	108.45625			0.00	0	0
<b>Total CCT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CCT04 On 17/07/2027 Spot Bond			9.96500	102.47902	9.96500	102.39691			0.00	0	159,100,000
<b>Total CCT04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>159,100,000</b>
<b>Total For CCT04</b>									<b>0.00</b>	<b>0</b>	<b>159,100,000</b>
CGR14 On 25/11/2020 Spot Bond			10.00000	103.68700	10.00000	103.60580			0.00	0	0
<b>Total CGR14/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR21 On 12/10/2020 Spot Bond					0.00000	102.25356			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR24 On 08/02/2021 Spot Bond					0.00000	101.72312				0.00	0	0
<b>Total CGR24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR29 On 08/02/2021 Spot Bond					0.00000	101.28591				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	101.30048				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	102.18825				0.00	0	0
<b>Total CGR33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR38 On 13/02/2021 Spot Bond					0.00000	100.64832				0.00	0	0
<b>Total CGR38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CGR39U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR39U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CGR40U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR41 On 25/06/2021 Spot Bond					0.00000	102.08229				0.00	0	0
<b>Total CGR41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR42 On 03/08/2023 Spot Bond					0.00000	100.98072				0.00	0	0
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR43 On 08/02/2022 Spot Bond					0.00000	100.73295				0.00	527,563,600	131,890,900
<b>Total CGR43 SPOT</b>										<b>0.00</b>	<b>527,563,600</b>	<b>131,890,900</b>
<b>Total For CGR43</b>										<b>0.00</b>	<b>527,563,600</b>	<b>131,890,900</b>
CGR44 On 05/04/2022 Spot Bond					0.00000	101.79601				0.00	0	0
<b>Total CGR44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR45 On 30/10/2021 Spot Bond					0.00000	101.00409				0.00	159,688,000	39,922,000
<b>Total CGR45 SPOT</b>										<b>0.00</b>	<b>159,688,000</b>	<b>39,922,000</b>
<b>Total For CGR45</b>										<b>0.00</b>	<b>159,688,000</b>	<b>39,922,000</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
CGR46 On 28/02/2023 Spot Bond					0.00000	100.20966				0.00	0	0
<b>Total CGR46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR47 On 28/02/2025 Spot Bond					0.00000	100.21974				0.00	0	0
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CL567U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL567U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CL568U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL568U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CL569U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL569U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CL570U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL570U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CL571L On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CL571U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL571U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CL572L On 29/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CL572U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL572U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CL573L On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000,000
<b>Total CL573U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For CL573U</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
CL574L On 10/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CL574U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL574U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLA5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLA6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLB1U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLC2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLC2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	101.77681				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>
CLN19 On 29/08/2021 Spot Bond			3.14000	154.18388	3.14000	154.02833				0.00	0	0
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 13/09/2021 Spot Bond			3.79000	3.79000	3.79000	151.95539				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>
CLN23 On 25/11/2020 Spot Bond			10.00000	103.68700	10.00000	103.60600				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>
CLN23 On 25/11/2020 Spot Bond			10.00000	103.68700	10.00000	103.60600				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>
CLN29 On 25/11/2020 Spot Bond			10.00000	103.68700	10.00000	103.60600				0.00	0	0
<b>Total CLN292/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN292/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN31 On 14/11/2022 Spot Bond					0.00000	100.54771				0.00	0	0
<b>Total CLN313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN31 On 14/11/2022 Spot Bond			9.13500	103.95982	9.13500	103.88332				0.00	0	0
<b>Total CLN314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN31 On 20/03/2023 Spot Bond			9.65500	105.77694	9.65500	105.69477				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN317 On 20/03/2023 Spot Bond					0.00000	102.10965			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	100.53641			0.00	0	0
<b>Total CLN318 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN318</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN345 On 20/12/2023 Spot Bond					0.00000	101.42901			0.00	0	0
<b>Total CLN345 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN345</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN362 On 20/03/2024 Spot Bond			8.31500	112.47290	8.31500	112.39741			0.00	0	0
<b>Total CLN362 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN362</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN364 On 06/08/2023 Spot Bond					0.00000	100.81978			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			10.45500	114.22298	10.45500	114.12708			0.00	0	0
<b>Total CLN365 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN365</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN366 On 06/08/2023 Spot Bond					0.00000	100.85097			0.00	0	0
<b>Total CLN366 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN366</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN370 On 26/07/2022 Spot Bond					0.00000	100.97634			0.00	0	0
<b>Total CLN370 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN370</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN371 On 20/03/2024 Spot Bond					0.00000	109.43899			0.00	0	0
<b>Total CLN371 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN371</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN376 On 20/03/2021 Spot Bond			7.14000	107.31221	7.14000	107.25018			0.00	0	0
<b>Total CLN376 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN376</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN379 On 20/03/2024 Spot Bond			10.98000	103.57740	10.98000	103.48619			0.00	0	0
<b>Total CLN379 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN379</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN380 On 20/09/2024 Spot Bond			11.00000	105.15915	11.00000	105.06639			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN382 On 20/03/2021 Spot Bond					0.00000	100.72069				0.00	0	0
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN384 On 20/09/2024 Spot Bond			10.24500	112.00575	10.24500	111.91356				0.00	0	0
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN385 On 20/09/2024 Spot Bond					0.00000	102.26892				0.00	0	0
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN386 On 20/03/2021 Spot Bond					0.00000	101.87401				0.00	0	0
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN387 On 26/01/2021 Spot Bond					0.00000	101.03417				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>
CLN394 On 20/09/2022 Spot Bond					0.00000	101.88464				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>
CLN396 On 20/03/2020 Spot Bond					0.00000	102.04155				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	102.60333				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	100.51833				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	100.51551				0.00	0	0
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN400 On 20/06/2020 Spot Bond					0.00000	101.88453				0.00	0	0
<b>Total CLN400 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN400</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN406 On 20/06/2020 Spot Bond					0.00000	101.62608				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN407 On 20/06/2020 Spot Bond					0.00000	101.89504			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	101.86272			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	102.87992			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	102.25254			0.00	0	0
<b>Total CLN411 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN411</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN412 On 18/07/2020 Spot Bond					0.00000	101.57808			0.00	0	0
<b>Total CLN412 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN412</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN413 On 20/09/2020 Spot Bond					0.00000	102.44139			0.00	0	0
<b>Total CLN413 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN413</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN415 On 20/09/2020 Spot Bond					0.00000	102.16811			0.00	0	0
<b>Total CLN415 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN415</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN416 On 18/07/2020 Spot Bond					0.00000	101.36856			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>
CLN418 On 23/09/2020 Spot Bond					0.00000	102.08720			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>
CLN419 On 20/12/2020 Spot Bond					0.00000	102.27313			0.00	0	0
<b>Total CLN419 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN419</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN420 On 20/12/2020 Spot Bond					0.00000	104.28635			0.00	0	0
<b>Total CLN420 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN420</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN421 On 26/01/2021 Spot Bond					0.00000	101.29087			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN42 On 20/12/2020 Spot Bond					0.00000	107.39700			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>
CLN42 On 20/12/2020 Spot Bond					0.00000	106.61000			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>
CLN42 On 20/12/2020 Spot Bond					0.00000	107.70100			0.00	0	0
<b>Total CLN424 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN424</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN42 On 20/12/2020 Spot Bond					0.00000	102.94877			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>
CLN42 On 20/12/2020 Spot Bond					0.00000	105.85000			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>
CLN42 On 20/12/2020 Spot Bond					0.00000	102.71380			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>
CLN43 On 20/12/2020 Spot Bond					0.00000	153.65000			0.00	0	0
<b>Total CLN430 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN430</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN43 On 20/12/2020 Spot Bond					0.00000	108.13800			0.00	0	0
<b>Total CLN431 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN431</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN43 On 20/12/2020 Spot Bond					0.00000	108.72100			0.00	0	0
<b>Total CLN432 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN432</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN43 On 20/12/2020 Spot Bond					0.00000	109.00700			0.00	0	0
<b>Total CLN433 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN433</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN43 On 20/12/2020 Spot Bond					0.00000	154.65000			0.00	0	0
<b>Total CLN434 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN434</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN43 On 20/12/2020 Spot Bond					0.00000	102.07364			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN437 On 20/12/2020 Spot Bond					0.00000	101.97912				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>
CLN439 On 03/02/2021 Spot Bond					0.00000	101.46377				0.00	0	0
<b>Total CLN439 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN439</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN440 On 20/03/2021 Spot Bond					0.00000	156.41000				0.00	0	0
<b>Total CLN440 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN440</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN445 On 24/05/2021 Spot Bond			7.04000	108.18620	7.04000	108.12453				0.00	0	0
<b>Total CLN445 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN445</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN452 On 31/01/2022 Spot Bond			3.79000	159.53661	3.79000	159.44649				0.00	0	0
<b>Total CLN452 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN452</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN453 On 31/01/2025 Spot Bond			6.85000	117.51386	6.85000	117.41861				0.00	0	0
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN454 On 31/01/2025 Spot Bond			7.09000	116.25480	7.09000	116.15836				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>
CLN456 On 20/12/2021 Spot Bond					0.00000	102.34050				0.00	0	0
<b>Total CLN456 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN456</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN457 On 17/11/2021 Spot Bond					0.00000	100.44823				0.00	0	0
<b>Total CLN457 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN457</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN458 On 29/11/2021 Spot Bond					0.00000	100.73137				0.00	0	0
<b>Total CLN458 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN458</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN460 On 29/11/2021 Spot Bond					0.00000	101.05228				0.00	0	0
<b>Total CLN460 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN460</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN461 On 15/02/2022 Spot Bond					0.00000	102.72661				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN462 On 16/02/2022 Spot Bond			8.31000	105.47260	8.31000	105.40185				0.00	0	0
<b>Total CLN462 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN462</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN464 On 13/03/2022 Spot Bond			7.74500	104.10181	7.74500	104.03664				0.00	0	804,400,000
<b>Total CLN464 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>804,400,000</b>
<b>Total For CLN464</b>										<b>0.00</b>	<b>0</b>	<b>804,400,000</b>
CLN465 On 14/03/2022 Spot Bond					0.00000	99.78532				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>
CLN467 On 27/03/2020 Spot Bond					0.00000	101.62595				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>
CLN468 On 28/03/2020 Spot Bond					0.00000	101.61427				0.00	0	0
<b>Total CLN468 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN468</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN469 On 28/03/2022 Spot Bond					0.00000	102.53472				0.00	0	0
<b>Total CLN469 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN469</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN472 On 19/11/2022 Spot Bond					0.00000	100.43555				0.00	0	0
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN475 On 23/06/2021 Spot Bond					0.00000	99.90707				0.00	0	0
<b>Total CLN475 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN475</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN476 On 20/09/2020 Spot Bond					0.00000	102.09461				0.00	0	0
<b>Total CLN476 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN476</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN477 On 29/11/2021 Spot Bond			100.00000	34.16404	100.00000	33.93647				0.00	0	0
<b>Total CLN477 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN477</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN482 On 20/05/2021 Spot Bond					0.00000	100.40043				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN48: On 20/05/2021 Spot Bond					0.00000	101.52477				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	101.22610				0.00	0	490,000,000
<b>Total CLN484 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>490,000,000</b>
<b>Total For CLN484</b>										<b>0.00</b>	<b>0</b>	<b>490,000,000</b>
CLN48: On 02/12/2021 Spot Bond			7.24000	106.43956	7.24000	106.37753				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	102.37118				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 23/06/2021 Spot Bond			10.74500	105.32658	10.74500	106.77322				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			7.54500	104.46336	7.54500	104.39961				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	101.61895				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	102.52606				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 20/06/2022 Spot Bond					0.00000	102.09274				0.00	0	0
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN49: On 29/08/2020 Spot Bond					0.00000	100.15865				0.00	0	0
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN49: On 04/09/2024 Spot Bond			7.94500	108.02425	7.94500	107.95565				0.00	0	0
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN49: On 04/09/2024 Spot Bond					0.00000	102.16104				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN498 On 08/06/2022 Spot Bond					0.00000	101.87759			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>
CLN499 On 20/05/2021 Spot Bond					0.00000	100.36809			0.00	0	0
<b>Total CLN499 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN499</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN500 On 10/10/2020 Spot Bond					0.00000	101.34674			0.00	0	0
<b>Total CLN500 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN500</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN501 On 11/10/2022 Spot Bond					0.00000	101.36568			0.00	0	0
<b>Total CLN501 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN501</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN502 On 11/10/2024 Spot Bond					0.00000	101.41592			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>
CLN504 On 11/10/2024 Spot Bond					0.00000	101.41592			0.00	0	0
<b>Total CLN504 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN504</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN505 On 24/10/2020 Spot Bond					0.00000	100.96462			0.00	0	0
<b>Total CLN505 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN505</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN507 On 20/12/2022 Spot Bond					0.00000	102.48149			0.00	0	0
<b>Total CLN507 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN507</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN510 On 11/10/2020 Spot Bond					0.00000	101.34400			0.00	0	0
<b>Total CLN510 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN510</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN511 On 14/11/2022 Spot Bond					0.00000	98.13351			0.00	0	0
<b>Total CLN511 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN511</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN516 On 15/09/2022 Spot Bond			9.96000	99.83991	9.96000	99.75996			0.00	0	0
<b>Total CLN516 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN516</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN517 On 30/10/2022 Spot Bond			10.01000	103.55787	10.01000	103.47499			0.00	0	0
<b>Total CLN517 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN517</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN51{ On 25/11/2022 Spot Bond					0.00000	100.25891				0.00	0	0
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN51{ On 30/06/2022 Spot Bond			9.60000	101.80954	9.60000	102.74039				0.00	0	0
<b>Total CLN519 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN519</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN52{ On 12/03/2023 Spot Bond					0.00000	99.86665				0.00	0	0
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN52{ On 17/09/2020 Spot Bond					0.00000	101.84711				0.00	0	0
<b>Total CLN521 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN521</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN52{ On 27/02/2023 Spot Bond					0.00000	100.18584				0.00	0	0
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN52{ On 13/05/2021 Spot Bond					0.00000	100.53066				0.00	0	0
<b>Total CLN523 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN523</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN52{ On 09/09/2022 Spot Bond			9.20000	100.00000	9.20000	99.92589				0.00	0	0
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN52{ On 24/04/2021 Spot Bond					0.00000	100.97034				0.00	0	0
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN52{ On 26/04/2023 Spot Bond					0.00000	101.62686				0.00	0	0
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN52{ On 21/02/2024 Spot Bond					0.00000	102.20173				0.00	0	0
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN52{ On 25/11/2022 Spot Bond					0.00000	101.64090				0.00	0	0
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN52{ On 29/11/2021 Spot Bond					0.00000	101.81586				0.00	0	0
<b>Total CLN529 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN529</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN53( On 12/03/2021 Spot Bond					0.00000	99.87271				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	99.86665				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	104.02160				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	101.98979				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	101.13203				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			9.65500	9.65500	9.65500	104.20043				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	99.32617				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	100.92357				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	100.46052				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	102.50425				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	101.32317				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	118.75700				0.00	0	0
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN54: On 30/05/2022 Spot Bond					0.00000	100.16420			0.00	0	14,200,000,000
<b>Total CLN542 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>14,200,000,000</b>
<b>Total For CLN542</b>									<b>0.00</b>	<b>0</b>	<b>14,200,000,000</b>
CLN54: On 07/06/2023 Spot Bond					0.00000	108.50800			0.00	0	0
<b>Total CLN543 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN543</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54: On 20/12/2023 Spot Bond					0.00000	103.68281			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>
CLN54: On 17/01/2024 Spot Bond					0.00000	101.30327			0.00	0	0
<b>Total CLN545 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN545</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54: On 21/08/2026 Spot Bond			9.12500	104.75219	9.12500	104.67519			0.00	0	519,200,000
<b>Total CLN546 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>519,200,000</b>
<b>Total For CLN546</b>									<b>0.00</b>	<b>0</b>	<b>519,200,000</b>
CLN54: On 29/03/2025 Spot Bond			9.17500	108.02697	9.17500	107.94714			0.00	0	0
<b>Total CLN547 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN547</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54: On 12/11/2025 Spot Bond			9.26500	107.15000	9.26500	107.07005			0.00	0	0
<b>Total CLN548 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN548</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54: On 07/12/2025 Spot Bond			4.88000	4.88000	4.88000	104.32710			0.00	0	0
<b>Total CLN549 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN549</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN55 On 18/04/2028 Spot Bond					0.00000	269.77426			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			4.88000	4.88000	4.88000	104.32625			0.00	0	0
<b>Total CLN550 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN550</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN55: On 20/12/2023 Spot Bond					0.00000	116.37900			0.00	0	0
<b>Total CLN552 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN552</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN55: On 20/03/2024 Spot Bond					0.00000	100.27440			0.00	0	0
<b>Total CLN553 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN553</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN554 On 20/03/2023 Spot Bond					0.00000	100.27063				0.00	0	0
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN555 On 20/12/2020 Spot Bond					0.00000	103.19118				0.00	0	0
<b>Total CLN555 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN555</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN556 On 15/11/2023 Spot Bond					0.00000	100.45484				0.00	0	0
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN557 On 12/11/2023 Spot Bond					0.00000	100.55084				0.00	0	0
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN558 On 24/11/2024 Spot Bond					0.00000	100.27146				0.00	0	0
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN559 On 17/01/2024 Spot Bond					0.00000	101.42262				0.00	0	0
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	124.31300				0.00	0	0
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN561 On 11/02/2026 Spot Bond					0.00000	100.59029				0.00	0	0
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN562 On 12/11/2025 Spot Bond			10.16000	102.14709	10.16000	103.18056				0.00	0	0
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN563 On 12/11/2025 Spot Bond			9.12500	104.99277	9.12500	107.69566				0.00	0	0
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN564 On 08/02/2024 Spot Bond					0.00000	100.60837				0.00	0	0
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN565 On 21/02/2024 Spot Bond					0.00000	100.32144				0.00	0	0
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN566 On 17/01/2024 Spot Bond					0.00000	102.88599			0.00	0	0
<b>Total CLN566 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN566</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN567 On 04/06/2023 Spot Bond					0.00000	100.04465			0.00	0	0
<b>Total CLN567 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN567</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN568 On 11/02/2024 Spot Bond					0.00000	100.56767			0.00	0	0
<b>Total CLN568 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN568</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN569 On 13/05/2021 Spot Bond					0.00000	100.57335			0.00	0	0
<b>Total CLN569 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN569</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN570 On 13/05/2021 Spot Bond					0.00000	101.27236			0.00	0	0
<b>Total CLN570 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN570</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN571 On 12/11/2025 Spot Bond			9.35500	103.18597	9.35500	105.83415			0.00	0	0
<b>Total CLN571 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN571</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN572 On 12/11/2025 Spot Bond					0.00000	100.56941			0.00	0	0
<b>Total CLN572 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN572</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN573 On 13/05/2021 Spot Bond					0.00000	101.05830			0.00	0	0
<b>Total CLN573 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN573</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN574 On 11/02/2024 Spot Bond					0.00000	100.56961			0.00	0	0
<b>Total CLN574 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN574</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN575 On 15/03/2024 Spot Bond					0.00000	99.77594			0.00	0	0
<b>Total CLN575 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN575</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN576 On 25/04/2023 Spot Bond					0.00000	100.24500			0.00	0	0
<b>Total CLN576 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN576</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN577 On 20/06/2024 Spot Bond					0.00000	102.11573			0.00	0	0
<b>Total CLN577 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN577</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN575 On 18/04/2026 Spot Bond					0.00000	101.10068				0.00	0	0
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN579 On 02/04/2024 Spot Bond					0.00000	101.63197				0.00	0	0
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN580 On 10/10/2024 Spot Bond					0.00000	101.65370				0.00	0	0
<b>Total CLN580 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN580</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN581 On 10/05/2024 Spot Bond					0.00000	100.60074				0.00	0	0
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN582 On 30/05/2022 Spot Bond					0.00000	100.15764				0.00	0	27,500,000,000
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,500,000,000</b>
<b>Total For CLN582</b>										<b>0.00</b>	<b>0</b>	<b>27,500,000,000</b>
CLN583 On 16/09/2025 Spot Bond					0.00000	99.74659				0.00	0	0
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN584 On 18/04/2022 Spot Bond					0.00000	101.03228				0.00	0	0
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN585 On 31/05/2022 Spot Bond					0.00000	100.15475				0.00	0	0
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN586 On 16/09/2025 Spot Bond					0.00000	100.38683				0.00	0	0
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN587 On 10/06/2026 Spot Bond					0.00000	99.90987				0.00	0	0
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN588 On 14/06/2022 Spot Bond					0.00000	101.83305				0.00	0	0
<b>Total CLN588 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN588</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN589 On 18/06/2024 Spot Bond					0.00000	101.92021				0.00	0	0
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN59( On 16/09/2025 Spot Bond					0.00000	99.75009				0.00	0	0
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN59 On 05/12/2026 Spot Bond					0.00000	101.76424				0.00	0	0
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN59 On 05/12/2026 Spot Bond			5.07000	122.33682	5.07000	100.25808				0.00	0	0
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN59 On 24/11/2024 Spot Bond					0.00000	100.26851				0.00	0	0
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN59 On 07/12/2025 Spot Bond					0.00000	99.92982				0.00	0	0
<b>Total CLN594 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN594</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN59 On 27/06/2022 Spot Bond					0.00000	101.66784				0.00	0	0
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN59 On 24/11/2024 Spot Bond					0.00000	100.26851				0.00	0	0
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.42659				0.00	0	0
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN59 On 02/04/2026 Spot Bond					0.00000	101.57103				0.00	0	0
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN59 On 10/12/2024 Spot Bond					0.00000	99.91546				0.00	0	0
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN60 On 18/06/2024 Spot Bond					0.00000	101.92021				0.00	0	0
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN60 On 18/06/2024 Spot Bond					0.00000	101.92021				0.00	0	0
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN602 On 04/06/2023 Spot Bond					0.00000	100.04286				0.00	0	0
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.70793				0.00	0	0
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN604 On 05/08/2024 Spot Bond					0.00000	100.67774				0.00	0	0
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN605 On 12/08/2022 Spot Bond					0.00000	100.53239				0.00	0	0
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN606 On 14/04/2026 Spot Bond					0.00000	101.48909				0.00	0	0
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN607 On 17/01/2024 Spot Bond					0.00000	101.20370				0.00	0	0
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN608 On 22/08/2024 Spot Bond					0.00000	100.26738				0.00	0	0
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN609 On 30/04/2023 Spot Bond			9.32000	103.31419	9.32000	103.23707				0.00	0	0
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN610 On 23/07/2022 Spot Bond					0.00000	100.98603				0.00	0	0
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN611 On 14/04/2026 Spot Bond					0.00000	101.48205				0.00	0	0
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN612 On 07/03/2025 Spot Bond					0.00000	99.93363				0.00	0	0
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN613 On 22/08/2022 Spot Bond					0.00000	100.26153				0.00	0	0
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN614 On 30/11/2021 Spot Bond					0.00000	100.15753				0.00	0	0
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN615 On 30/09/2020 Spot Bond					0.00000	101.50283				0.00	0	0
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN616 On 20/12/2029 Spot Bond					0.00000	102.23106				0.00	0	0
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN617 On 20/12/2024 Spot Bond					0.00000	101.97913				0.00	0	0
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN618 On 20/12/2022 Spot Bond					0.00000	102.06327				0.00	0	0
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN619 On 30/11/2021 Spot Bond					0.00000	100.15473				0.00	0	0
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN620 On 28/10/2024 Spot Bond					0.00000	100.86848				0.00	0	0
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN621 On 28/10/2022 Spot Bond					0.00000	100.86651				0.00	0	0
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN622 On 28/04/2021 Spot Bond					0.00000	100.82538				0.00	0	0
<b>Total CLN622 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN622</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN623 On 20/12/2024 Spot Bond					0.00000	102.29415				0.00	0	0
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN624 On 25/01/2023 Spot Bond					0.00000	100.93407				0.00	0	0
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN625 On 25/01/2023 Spot Bond			7.58500	104.67172	7.58500	104.60752				0.00	0	0
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN626 On 19/08/2025 Spot Bond					0.00000	100.42631				0.00	0	0
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN627 On 31/07/2034 Spot Bond					0.00000	100.91022				0.00	0	0
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN628 On 31/07/2034 Spot Bond			11.60000	84.68173	11.60000	84.60308				0.00	0	0
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN629 On 20/11/2021 Spot Bond					0.00000	100.34443				0.00	0	0
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN630 On 19/08/2025 Spot Bond			9.82500	99.13908	9.82500	99.06074				0.00	0	0
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN631 On 19/08/2025 Spot Bond					0.00000	100.42502				0.00	0	0
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN632 On 21/05/2021 Spot Bond					0.00000	100.32366				0.00	0	0
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN633 On 09/10/2034 Spot Bond					0.00000	101.66233				0.00	0	0
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN634 On 09/05/2022 Spot Bond					0.00000	100.59419				0.00	0	0
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN635 On 19/08/2025 Spot Bond					0.00000	100.44947				0.00	0	0
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN636 On 21/11/2024 Spot Bond					0.00000	100.32706				0.00	0	0
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN637 On 19/08/2025 Spot Bond					0.00000	100.42373			0.00	0	0
<b>Total CLN637 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN637</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN638 On 19/02/2021 Spot Bond					0.00000	100.40871			0.00	0	0
<b>Total CLN638 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN638</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN639 On 12/08/2022 Spot Bond					0.00000	100.52308			0.00	0	0
<b>Total CLN639 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN639</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN640 On 19/08/2025 Spot Bond					0.00000	100.44947			0.00	0	0
<b>Total CLN640 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN640</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN641 On 20/12/2024 Spot Bond					0.00000	99.86800			0.00	0	0
<b>Total CLN641 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN641</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN643 On 17/10/2023 Spot Bond					0.00000	100.63853			0.00	0	0
<b>Total CLN643 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN643</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN644 On 21/11/2024 Spot Bond					0.00000	100.32819			0.00	0	0
<b>Total CLN644 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN644</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN645 On 18/12/2024 Spot Bond					0.00000	100.65899			0.00	0	0
<b>Total CLN645 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN645</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN646 On 29/01/2022 Spot Bond					0.00000	100.67336			0.00	0	0
<b>Total CLN646 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN646</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN647 On 18/12/2024 Spot Bond					0.00000	100.52109			0.00	0	0
<b>Total CLN647 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN647</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN648 On 19/08/2025 Spot Bond					0.00000	100.42373			0.00	0	0
<b>Total CLN648 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN648</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN649 On 31/05/2026 Spot Bond					0.00000	100.16021			0.00	0	0
<b>Total CLN649 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN649</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN65( On 19/08/2025 Spot Bond					0.00000	100.47406			0.00	0	0
<b>Total CLN650 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN650</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN65 On 19/11/2022 Spot Bond					0.00000	100.38949			0.00	0	0
<b>Total CLN651 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN651</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN65 On 19/08/2025 Spot Bond					0.00000	100.24400			0.00	0	0
<b>Total CLN652 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN652</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN65 On 18/02/2021 Spot Bond					0.00000	100.17261			0.00	0	0
<b>Total CLN653 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN653</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN65 On 02/04/2026 Spot Bond					0.00000	100.20410			0.00	0	0
<b>Total CLN654 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN654</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN81 On 18/04/2028 Spot Bond			8.43000	101.36334	8.43000	101.29476			0.00	0	0
<b>Total CLN81 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN81</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1 On 20/06/2020 Spot Bond					0.00000	101.90554			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	100.44467			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			7.39500	116.77815	7.39500	116.70867			0.00	0	0
<b>Total COJ05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COJ07 On 23/03/2021 Spot Bond			7.23000	108.45969	7.23000	108.39622			0.00	0	0
<b>Total COJ07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COJ08 On 22/06/2026 Spot Bond			9.47500	111.62911	9.47500	111.54443			0.00	0	0
<b>Total COJ08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COJG0 On 09/06/2024 Spot Bond			7.72500	111.26145	7.72500	111.19235		463,500,000,000.00	60,000,000	60,000,000	
<b>Total COJG01 SPOT</b>								<b>463,500,000,000.00</b>	<b>60,000,000</b>	<b>60,000,000</b>	
<b>Total For COJG01</b>								<b>463,500,000,000.00</b>	<b>60,000,000</b>	<b>60,000,000</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
COT01 On 03/04/2023 Spot Bond			8.38000	105.86133	8.38000	105.79012			0.00	0	0
<b>Total COT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COT02 On 03/04/2028 Spot Bond			10.68500	101.80829	10.68500	101.72147			0.00	0	100,000,000
<b>Total COT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For COT02</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
COT03 On 05/06/2028 Spot Bond			10.77500	95.35984	10.77500	95.27784			0.00	0	0
<b>Total COT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPV01 On 30/06/2029 Spot Bond			10.41500	10.41500	10.41500	104.25130			0.00	0	0
<b>Total CPV01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPV01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CS002 On 17/12/2020 Spot Bond					0.00000	101.85586			0.00	0	0
<b>Total CS002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CS002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CS003 On 12/08/2021 Spot Bond					0.00000	100.06949			0.00	0	0
<b>Total CS003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CS003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CSA04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CSA04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CSA05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CSA05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CSD04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CSD04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CSD05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CSD05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 21/09/2021 Spot Bond					0.00000	101.84532			0.00	0	0
<b>Total DENG85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 28/09/2021 Spot Bond					0.00000	101.96909			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG8 On 28/09/2023 Spot Bond					0.00000	102.85076			0.00	0	0
<b>Total DENG88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG88</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG9 On 20/08/2021 Spot Bond					0.00000	100.38415			0.00	0	0
<b>Total DENG91 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG91</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG9 On 11/09/2020 Spot Bond					0.00000	99.89231			0.00	0	0
<b>Total DENG92 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG92</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG9 On 23/09/2020 Spot Bond					0.00000	101.74031			0.00	0	0
<b>Total DENG93 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG93</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG9 On 27/09/2020 Spot Bond					0.00000	101.66390			0.00	0	0
<b>Total DENG94 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG94</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG9 On 11/12/2020 Spot Bond					0.00000	99.89233			0.00	0	0
<b>Total DENG97 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG97</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG9 On 31/01/2021 Spot Bond					0.00000	100.81401			0.00	0	0
<b>Total DENG98 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG98</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG9 On 31/01/2023 Spot Bond					0.00000	100.93200			0.00	0	0
<b>Total DENG99 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG99</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total DNG95U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DNG95U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total DNG96U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DNG96U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL01: On 20/12/2021 Spot Bond					0.00000	103.56308			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	100.32374			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DSY02 On 21/11/2024 Spot Bond					0.00000	101.89828			0.00	6,187,308,000	6,046,827,000
<b>Total DSY02 SPOT</b>									<b>0.00</b>	<b>6,187,308,000</b>	<b>6,046,827,000</b>
<b>Total For DSY02</b>									<b>0.00</b>	<b>6,187,308,000</b>	<b>6,046,827,000</b>
DSY02U On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total DSY02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DSY03 On 21/11/2024 Spot Bond			9.09500	9.09500	9.09500	108.15314			0.00	0	0
<b>Total DSY03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DSY03U On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total DSY03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DSY04 On 21/08/2026 Spot Bond					0.00000	100.57900			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			6.97500	104.47187	6.97500	104.41318			0.00	0	210,000,000
<b>Total DV2021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>210,000,000</b>
<b>Total For DV2021</b>									<b>0.00</b>	<b>0</b>	<b>210,000,000</b>
DV23 On 27/02/2023 Spot Bond			7.33500	107.29472	7.33500	107.23104		9,006,777,063,000.00		1,227,917,800	2,499,606,500
<b>Total DV23 SPOT</b>								<b>9,006,777,063,000.00</b>		<b>1,227,917,800</b>	<b>2,499,606,500</b>
<b>Total For DV23</b>								<b>9,006,777,063,000.00</b>		<b>1,227,917,800</b>	<b>2,499,606,500</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	18.34534	100.00000	18.22314			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	18.34534	100.00000	18.22314			0.00	0	0
<b>Total DV23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV23/R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV24 On 18/02/2024 Spot Bond			7.41500	108.18377	7.41500	108.11888			0.00	0	11,400,000
<b>Total DV24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>11,400,000</b>
<b>Total For DV24</b>									<b>0.00</b>	<b>0</b>	<b>11,400,000</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	100.52128	9.69000	100.44292			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.52128	9.69000	100.44292			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			11.09500	94.98727	11.09500	94.90278			0.00	0	0
<b>Total DV29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV29/R On 18/02/2029 Spot Bond			10.10000	100.54285	10.10000	100.46124			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.54285	10.10000	100.46124			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total DV29/R213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV29/R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC03 On 17/12/2020 Spot Bond					0.00000	101.72552				0.00	0	0
<b>Total DVC031 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC031</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20I On 28/03/2020 Spot Bond					0.00000	101.53353				0.00	0	0
<b>Total DVF20B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20I On 31/08/2020 Spot Bond					0.00000	100.17150				0.00	0	0
<b>Total DVF20C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20I On 23/10/2020 Spot Bond					0.00000	101.06250				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	100.16005				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	101.94700				0.00	0	8,000,000,000
<b>Total DVF22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000,000</b>
<b>Total For DVF22</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000,000</b>
DVF22I On 29/08/2022 Spot Bond					0.00000	100.69769				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>
DVF22I On 24/10/2022 Spot Bond					0.00000	101.27276				0.00	0	0
<b>Total DVF22C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF22C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF24 On 23/10/2024 Spot Bond					0.00000	102.34810				0.00	0	50,000,000,000
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000,000</b>
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000,000</b>
DVF25 On 02/04/2024 Spot Bond					0.00000	101.86592				0.00	0	0
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF26 On 02/04/2026 Spot Bond					0.00000	102.17681				0.00	0	0
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF27 On 02/04/2029 Spot Bond					0.00000	102.73462				0.00	0	19,000,000

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 DVF27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>19,000,000</b>
<b>Total For DVF27</b>									<b>0.00</b>	<b>0</b>	<b>19,000,000</b>
DVF30L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total DVF30U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF30U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.14352			0.00	0	0
<b>Total DVFB21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVFB21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVFB2 On 31/05/2024 Spot Bond					0.00000	100.34919			0.00	0	8,000,000,000
<b>Total DVFB25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>8,000,000,000</b>
<b>Total For DVFB25</b>									<b>0.00</b>	<b>0</b>	<b>8,000,000,000</b>
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.64195			0.00	0	75,000,000,000
<b>Total DVFB26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>75,000,000,000</b>
<b>Total For DVFB26</b>									<b>0.00</b>	<b>0</b>	<b>75,000,000,000</b>
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.76652			0.00	0	0
<b>Total DVFB27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVFB27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVFB2 On 31/01/2025 Spot Bond					0.00000	100.78066			0.00	0	0
<b>Total DVFB28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVFB28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.79384			0.00	0	0
<b>Total DVFB29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVFB29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
E170/R On 01/08/2020 Spot Bond			100.00000	76.39951	100.00000	75.95272			0.00	0	0
<b>Total E170/R207 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
E174 On 01/08/2020 Spot Bond			7.34500	103.72347	7.34500	103.66267			0.00	0	0
<b>Total E174 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E174</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
E175 On 01/08/2021 Spot Bond			7.39500	109.32381	7.39500	109.25840			0.00	0	0
<b>Total E175 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E175</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ECN20 On 14/03/2020 Spot Bond			7.04000	99.90366	7.04000	99.84593		352,000,000,000,000.00	50,000,000,000	200,000,000,000	
<b>Total ECN20 SPOT</b>								<b>2,000,000,000,000.00</b>	<b>50,000,000,000</b>	<b>200,000,000,000</b>	
<b>Total For ECN20</b>								<b>2,000,000,000,000.00</b>	<b>50,000,000,000</b>	<b>200,000,000,000</b>	
ECN22 On 14/03/2022 Spot Bond			6.95000	105.04674	6.95000	104.98760		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ECN22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ECN24 On 14/03/2024 Spot Bond			7.85500	106.96045	7.85500	106.89256			0.00	0	0
<b>Total ECN24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ECN32 On 14/03/2032 Spot Bond			5.04000	100.45670	5.04000	100.38982			0.00	0	0
<b>Total ECN32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total EL001U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL001U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL037 On 31/01/2037 Spot Bond			4.74000	91.23890	4.74000	91.18035			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	127.89393	2.25000	127.83765			0.00	0	0
<b>Total EL037/I2038 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL037/I2038</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL28 On 02/05/2028 Spot Bond			4.67000	128.92413	4.70000	128.56797		4,109,600,000,000.00	880,000,000	440,000,000	
<b>Total EL28 SPOT</b>								<b>4,109,600,000,000.00</b>	<b>880,000,000</b>	<b>440,000,000</b>	
<b>Total For EL28</b>								<b>4,109,600,000,000.00</b>	<b>880,000,000</b>	<b>440,000,000</b>	
EL29 On 19/11/2029 Spot Bond			4.66000	114.60224	4.66000	114.52944			0.00	0	0
<b>Total EL29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL30 On 29/07/2030 Spot Bond			4.57000	112.41080	4.57000	112.34023			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			4.70000	103.00279	4.70000	102.93725			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			4.71000	93.04608	4.71000	92.98661			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	127.89393	2.25000	127.83765			0.00	0	0
<b>Total EL36/I2038 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL36/I2038</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ELN001 On 06/06/2024 Spot Bond					0.00000	118.52435			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ELN001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ELN001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ELN002 On 07/06/2024 Spot Bond					0.00000	116.64676				0.00	0	0
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ELN003 On 23/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ELN003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ELN004 On 23/09/2024 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM01 On 28/07/2020 Spot Bond			7.07000	102.48109	7.07000	102.42315				0.00	0	960,000,000
<b>Total EMM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>960,000,000</b>
<b>Total For EMM01</b>										<b>0.00</b>	<b>0</b>	<b>960,000,000</b>
EMM02 On 11/03/2021 Spot Bond			6.69500	103.79399	6.69500	103.73767				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			9.77500	104.37397	9.77500	104.29190				0.00	0	0
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM04 On 16/05/2028 Spot Bond			10.89500	10.89500	10.89500	97.31836				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			10.94500	10.94500	10.94500	103.12598				0.00	0	672,266,600
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>672,266,600</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>672,266,600</b>
EMM06 On 23/06/2025 Spot Bond			9.92500	9.92500	9.92500	102.79607				0.00	0	0
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM07 On 10/07/2027 Spot Bond			9.77500	9.77500	9.77500	103.77802				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			11.25500	11.25500	11.25500	83.83743				0.00	0	0
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX01 On 23/04/2021 Spot Bond					0.00000	100.24182				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ENX01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX01: On 23/04/2021 Spot Bond					0.00000	100.74826				0.00	0	0
<b>Total ENX01S SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX01S</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX02 On 10/09/2022 Spot Bond					0.00000	99.90448				0.00	0	0
<b>Total ENX02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX03: On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ENX03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX04 On 01/05/2020 Spot Bond					0.00000	100.84555				0.00	0	0
<b>Total ENX04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX05 On 01/05/2020 Spot Bond					0.00000	100.79094				0.00	0	0
<b>Total ENX05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX06 On 12/06/2020 Spot Bond					0.00000	99.87560				0.00	0	0
<b>Total ENX06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF007: On 02/09/2020 Spot Bond					0.00000	100.08900				0.00	0	0
<b>Total EPF007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF011: On 12/06/2020 Spot Bond					0.00000	100.06485				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	101.04377				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	100.60255				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	100.04392				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	99.93802				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	99.93682				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>
EPF018 On 13/12/2025 Spot Bond					0.00000	99.84789				0.00	0	0
<b>Total EPF018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF019 On 12/09/2022 Spot Bond					0.00000	99.87228				0.00	0	0
<b>Total EPF019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF020 On 07/11/2022 Spot Bond					0.00000	100.64115				0.00	0	0
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>
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
<b>Total EPF09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF13L On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total EPF13U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF13U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC4:On 04/03/2020 Spot Bond					0.00000	0.00000			0.00	0	0
<b>Total EPFC42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC42</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC4:On 12/03/2020 Spot Bond					0.00000	99.88164			0.00	0	0
<b>Total EPFC44 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC44</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC4:On 07/11/2020 Spot Bond					0.00000	100.60326			0.00	0	0
<b>Total EPFC45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC4:On 12/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		100,000,000,000,000.00	31,000,000,000	15,500,000,000	
<b>Total EPFC46 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>31,000,000,000</b>	<b>15,500,000,000</b>	
<b>Total For EPFC46</b>								<b>10,000,000,000,000.00</b>	<b>31,000,000,000</b>	<b>15,500,000,000</b>	
EQS06 On 09/04/2020 Spot Bond					0.00000	101.47211			0.00	0	0
<b>Total EQS06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EQS10 On 28/07/2022 Spot Bond					0.00000	100.89014			0.00	0	0
<b>Total EQS10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EQS11:On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total EQS11U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS11U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EQT00:On 03/06/2022 Spot Bond					0.00000	100.01265			0.00	0	0
<b>Total EQT002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQT002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EQT00:On 03/06/2024 Spot Bond					0.00000	100.01380			0.00	0	0
<b>Total EQT003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQT003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EQT00:On 16/04/2025 Spot Bond					0.00000	101.19773			0.00	0	0
<b>Total EQT004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQT004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EQT02:On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		98,000,000,000,000.00	980,000,000	1,400,000,000	
<b>Total EQT02U SPOT</b>								<b>18,000,000,000,000.00</b>	<b>980,000,000</b>	<b>1,400,000,000</b>	
<b>Total For EQT02U</b>								<b>18,000,000,000,000.00</b>	<b>980,000,000</b>	<b>1,400,000,000</b>	
ERS3B:On 17/05/2022 Spot Bond					0.00000	100.42412			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ERS3B6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/08/2022 Spot Bond					0.00000	100.41194			0.00	0	0
<b>Total ERS3B7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/05/2022 Spot Bond					0.00000	100.44352			0.00	0	0
<b>Total ERS3C6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/08/2022 Spot Bond					0.00000	100.41437			0.00	0	0
<b>Total ERS3C7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 25/11/2020 Spot Bond			10.00000	103.68700	10.00000	103.60600			0.00	0	0
<b>Total ERSA12/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.66489			0.00	0	0
<b>Total ERSA21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2:On 17/08/2020 Spot Bond					0.00000	100.41195			0.00	0	0
<b>Total ERSA24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.42649			0.00	350,000,000	500,000,000
<b>Total ERSA25 SPOT</b>									<b>0.00</b>	<b>350,000,000</b>	<b>500,000,000</b>
<b>Total For ERSA25</b>									<b>0.00</b>	<b>350,000,000</b>	<b>500,000,000</b>
ERSA2:On 17/05/2022 Spot Bond					0.00000	100.40810			0.00	0	0
<b>Total ERSA26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.40224			0.00	0	0
<b>Total ERSA27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES23 On 25/01/2023 Spot Bond			7.23500	108.26451	7.23500	108.20111		622,196,977,000.00		85,998,200	1,869,263,300
<b>Total ES23 SPOT</b>								<b>622,196,977,000.00</b>		<b>85,998,200</b>	<b>1,869,263,300</b>
<b>Total For ES23</b>								<b>622,196,977,000.00</b>		<b>85,998,200</b>	<b>1,869,263,300</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	101.18653	10.00000	101.10518		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			9.07500	97.78111	9.07500	97.71000		44,854,748,400,000.00		4,942,672,000	9,798,486,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ES26 SPOT</b>									<b>14,854,748,400,000.00</b>	<b>4,942,672,000</b>	<b>9,798,486,800</b>
<b>Total For ES26</b>									<b>14,854,748,400,000.00</b>	<b>4,942,672,000</b>	<b>9,798,486,800</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	103.40160	7.85000	103.33636			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			10.86500	76.31987	11.04000	75.25072			66,833,263,887,000.00	6,151,243,800	2,122,852,300
<b>Total ES33 SPOT</b>									<b>66,833,263,887,000.00</b>	<b>6,151,243,800</b>	<b>2,122,852,300</b>
<b>Total For ES33</b>									<b>66,833,263,887,000.00</b>	<b>6,151,243,800</b>	<b>2,122,852,300</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	99.87871	7.50000	99.81812			0.00	0	0
<b>Total ES33/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33/R209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES42 On 25/04/2042 Spot Bond			11.37000	80.07865	11.37000	80.00610			14,665,574,034,000.00	1,289,848,200	1,982,110,600
<b>Total ES42 SPOT</b>									<b>14,665,574,034,000.00</b>	<b>1,289,848,200</b>	<b>1,982,110,600</b>
<b>Total For ES42</b>									<b>14,665,574,034,000.00</b>	<b>1,289,848,200</b>	<b>1,982,110,600</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	103.14153	8.50000	103.07118			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	101.09615			0.00	0	0
<b>Total ESFR03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ESFR03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EXX04 On 13/06/2022 Spot Bond					0.00000	99.85095			0.00	400,000,000	200,000,000
<b>Total EXX04 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For EXX04</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
EXX05 On 13/06/2024 Spot Bond					0.00000	99.84636			0.00	500,000,000	250,000,000
<b>Total EXX05 SPOT</b>									<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
<b>Total For EXX05</b>									<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
FBJ20Z On 20/03/2020 Spot Bond					0.00000	101.84277			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	101.90561			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	11.72705	100.00000	11.64014				0.00	0	0
<b>Total FFA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FFA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FFB1U On 20/11/2026 Spot Bond			100.00000	19.02882	100.00000	18.88781				0.00	0	0
<b>Total FFB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FFB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.51877				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	100.64190				0.00	0	0

Contract Details	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	100.35174				0.00	0	0
<b>Total FIFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.42044				0.00	0	0
<b>Total FIFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.43250				0.00	0	0
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.86692				0.00	0	0
<b>Total FIFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC33 On 03/06/2020 Spot Bond					0.00000	100.01021				0.00	0	0
<b>Total FIFC33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.52895				0.00	0	0
<b>Total FIFC35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FMLA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FMLA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNTG1U On 10/03/2020 Spot Bond					0.00000	103.78400				0.00	0	0
<b>Total FNTG10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNTG10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNTH1U On 08/04/2020 Spot Bond					0.00000	103.10455				0.00	0	0
<b>Total FNTH10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNTH10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNTI10 On 29/05/2020 Spot Bond					0.00000	102.07699				0.00	0	0
<b>Total FNTI10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNTI10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FPA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FPA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FPB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FPB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB13 On 02/06/2021 Spot Bond					0.00000	101.43594				0.00	0	0
<b>Total FRB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB14 On 02/06/2021 Spot Bond			7.29500	7.29500	7.29500	105.72669				0.00	0	0
<b>Total FRB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB15 On 06/03/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total FRB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB16 On 08/07/2020 Spot Bond					0.00000	102.41695				0.00	3,800,000,000	1,900,000,000
<b>Total FRB16 SPOT</b>										<b>0.00</b>	<b>3,800,000,000</b>	<b>1,900,000,000</b>
<b>Total For FRB16</b>										<b>0.00</b>	<b>3,800,000,000</b>	<b>1,900,000,000</b>
FRB17 On 08/01/2022 Spot Bond					0.00000	105.36552				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	104.54571				0.00	0	0
<b>Total FRB18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB19 On 14/04/2021 Spot Bond			9.04000	108.32006	9.04000	108.24160				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	103.85934				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	103.99358				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	105.19766				0.00	0	1,120,000,000
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,120,000,000</b>
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	<b>1,120,000,000</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	105.42731				0.00	0	3,000,000,000



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 FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	105.87915				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>
FRB25 On 19/09/2024 Spot Bond					0.00000	105.26768				0.00	2,770,000,000	2,770,000,000
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>2,770,000,000</b>	<b>2,770,000,000</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>2,770,000,000</b>	<b>2,770,000,000</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	100.08879				0.00	0	0
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB27 On 03/06/2026 Spot Bond			9.62500	105.27431	9.62500	105.19321				0.00	0	0
<b>Total FRB27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI22 On 31/01/2022 Spot Bond			3.19000	161.29133	3.19000	161.20806				0.00	0	0
<b>Total FRBI22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI23 On 07/12/2023 Spot Bond			3.74500	3.74500	3.74500	296.30402				0.00	0	0
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI25 On 31/01/2025 Spot Bond			4.40000	4.40000	4.40000	131.21720				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			4.58000	176.72724	4.58000	176.61650				0.00	0	490,000,000
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>490,000,000</b>
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	<b>490,000,000</b>
FRBI29 On 31/03/2029 Spot Bond			4.69000	4.69000	4.69000	93.82995				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			4.88000	4.88000	4.88000	202.32174				0.00	0	0
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI46 On 31/03/2046 Spot Bond			5.34000	84.64713	5.34000	84.58894				0.00	0	0
<b>Total FRBI46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI50 On 31/12/2050 Spot Bond			5.25000	85.80456	5.25000	85.74599				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0:On 30/11/2020 Spot Bond			7.14000	7.14000	7.14000	94.86492				0.00	0	0
<b>Total FRBZ01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0:On 28/10/2024 Spot Bond			7.83000	7.83000	7.83000	70.28491				0.00	0	0
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0:On 10/12/2024 Spot Bond			7.87000	7.87000	7.87000	69.55305				0.00	0	0
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10:On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12:On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16:On 31/01/2025 Spot Bond			5.25000	5.25000	5.25000	126.23050				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	100.40952				0.00	0	0
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18:On 06/08/2023 Spot Bond					0.00000	88.80722				0.00	0	0
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19:On 25/11/2020 Spot Bond			10.00000	103.68700	10.00000	103.60600				0.00	0	0
<b>Total FRC193/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20:On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20:On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20:On 07/10/2020 Spot Bond					0.00000	103.10385				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/05/2020 Spot Bond					0.00000	100.66777				0.00	0	0
<b>Total FRC212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 31/01/2022 Spot Bond			3.90000	159.21758	3.90000	159.12621				0.00	0	0
<b>Total FRC221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 20/05/2020 Spot Bond					0.00000	100.36409				0.00	0	0
<b>Total FRC225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC225</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 31/01/2022 Spot Bond			4.76000	156.75128	4.76000	156.65048				0.00	0	0
<b>Total FRC233 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC233</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 20/12/2020 Spot Bond					0.00000	102.91721				0.00	0	0
<b>Total FRC234 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC234</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 19/10/2020 Spot Bond					0.00000	105.91392				0.00	0	0
<b>Total FRC237 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC237</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 19/10/2020 Spot Bond					0.00000	106.10446				0.00	0	0
<b>Total FRC239 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC239</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 19/10/2020 Spot Bond					0.00000	105.82636				0.00	0	0
<b>Total FRC240 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC240</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 19/10/2020 Spot Bond					0.00000	102.40852				0.00	0	0
<b>Total FRC243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 19/10/2020 Spot Bond					0.00000	102.38388				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	101.90221				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC246 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC246</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC246 On 19/10/2020 Spot Bond					0.00000	105.39903				0.00	0	0
<b>Total FRC249 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC249</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC249 On 19/10/2020 Spot Bond					0.00000	101.89602				0.00	0	0
<b>Total FRC250 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC250</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC250 On 13/02/2022 Spot Bond					0.00000	100.61310				0.00	0	0
<b>Total FRC251 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC251</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC251 On 14/03/2022 Spot Bond					0.00000	101.94248				0.00	0	0
<b>Total FRC252 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC252</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC252 On 27/03/2020 Spot Bond					0.00000	101.63649				0.00	0	0
<b>Total FRC254 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC254</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC254 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC255 On 17/07/2027 Spot Bond					0.00000	103.09901				0.00	0	0
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC256 On 27/03/2020 Spot Bond					0.00000	101.59732				0.00	0	0
<b>Total FRC257 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC257</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC257 On 08/05/2020 Spot Bond					0.00000	100.69551				0.00	0	0
<b>Total FRC258 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC258</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC258 On 10/10/2020 Spot Bond					0.00000	101.32394				0.00	0	0
<b>Total FRC261 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC261</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC261 On 13/07/2020 Spot Bond					0.00000	101.28643				0.00	0	0
<b>Total FRC262 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC262</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC262 On 13/07/2020 Spot Bond					0.00000	101.39769				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC264 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC264</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC264: On 20/06/2021 Spot Bond					0.00000	104.11010				0.00	0	0
<b>Total FRC265 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC265</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC265: On 06/08/2023 Spot Bond					0.00000	103.29707				0.00	0	0
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC267: On 30/01/2023 Spot Bond					0.00000	100.86828				0.00	0	0
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC271: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.93016				0.00	0	0
<b>Total FRC272 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC272</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC272: On 02/05/2028 Spot Bond			9.80000	103.42162	9.80000	103.34010				0.00	0	0
<b>Total FRC274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC274: On 12/12/2020 Spot Bond					0.00000	99.87192				0.00	0	0
<b>Total FRC275 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC275</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC275: On 12/12/2020 Spot Bond					0.00000	99.87160				0.00	0	0
<b>Total FRC276 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC276</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC276: On 04/03/2021 Spot Bond					0.00000	100.04142				0.00	0	0
<b>Total FRC277 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC277</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC277: On 27/03/2020 Spot Bond					0.00000	101.52669				0.00	0	0
<b>Total FRC278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC278</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC278: On 21/11/2022 Spot Bond					0.00000	100.32901				0.00	0	0
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC279: On 20/12/2023 Spot Bond					0.00000	102.02125				0.00	0	0
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC280: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	105.76998				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 26/01/2021 Spot Bond					0.00000	101.60877				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	100.69677				0.00	0	0
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 20/12/2022 Spot Bond					0.00000	101.93375				0.00	0	0
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	103.97618				0.00	0	0
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 20/12/2022 Spot Bond					0.00000	101.84683				0.00	0	0
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29: On 20/06/2022 Spot Bond					0.00000	103.21646				0.00	0	0
<b>Total FRC290 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC290</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29: On 26/01/2021 Spot Bond					0.00000	101.03417				0.00	0	0
<b>Total FRC291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC291</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29: On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	101.78811				0.00	0	0
<b>Total FRC292 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC292</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29: On 18/04/2021 Spot Bond					0.00000	101.01037				0.00	0	0
<b>Total FRC293 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC293</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29: On 18/04/2021 Spot Bond					0.00000	100.99789				0.00	0	0
<b>Total FRC294 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC294</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29: On 14/05/2024 Spot Bond					0.00000	100.52459				0.00	0	5,000,000,000
<b>Total FRC295 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For FRC295</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
FRC29: On 14/05/2024 Spot Bond					0.00000	100.50706				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC296 On 14/05/2024 Spot Bond					0.00000	100.51272				0.00	0	0
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC297 On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	100.44650				0.00	0	0
<b>Total FRC298 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC298</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC298 On 20/06/2024 Spot Bond					0.00000	102.23124				0.00	0	0
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC299 On 25/04/2023 Spot Bond					0.00000	102.07309				0.00	0	0
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC300 On 30/11/2020 Spot Bond					0.00000	100.41519				0.00	0	0
<b>Total FRC301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC301 On 11/11/2024 Spot Bond					0.00000	100.64392				0.00	0	0
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC302 On 31/05/2024 Spot Bond					0.00000	100.40130				0.00	0	0
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC303 On 28/12/2020 Spot Bond					0.00000	101.47739				0.00	0	0
<b>Total FRC304 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC304</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC304 On 06/11/2023 Spot Bond					0.00000	100.77352				0.00	0	0
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC305 On 27/02/2023 Spot Bond					0.00000	100.17669				0.00	0	0
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC306 On 12/08/2020 Spot Bond					0.00000	100.49205				0.00	0	0
<b>Total FRC307 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC307</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC307 On 31/05/2024 Spot Bond					0.00000	100.42636				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC308 On 20/06/2024 Spot Bond					0.00000	101.82158				0.00	0	0
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC309 On 20/12/2024 Spot Bond					0.00000	101.99594				0.00	0	0
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC310 On 23/02/2021 Spot Bond					0.00000	99.60000				0.00	0	0
<b>Total FRC311 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC311</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC311 On 23/02/2021 Spot Bond					0.00000	98.96000				0.00	0	0
<b>Total FRC312 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC312</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC312 On 20/06/2024 Spot Bond					0.00000	102.12623				0.00	0	0
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC313 On 23/02/2021 Spot Bond					0.00000	104.14000				0.00	0	0
<b>Total FRC314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC314 On 13/10/2026 Spot Bond					0.00000	98.64324				0.00	0	0
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC315 On 15/09/2033 Spot Bond					0.00000	102.03607				0.00	0	0
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC316 On 31/07/2034 Spot Bond					0.00000	100.85224				0.00	0	0
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC317 On 20/12/2024 Spot Bond					0.00000	101.97913				0.00	0	0
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC318 On 20/12/2026 Spot Bond					0.00000	102.12604				0.00	0	0
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC319 On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC320 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC320</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC32: On 24/10/2020 Spot Bond					0.00000	100.99871				0.00	0	0
<b>Total FRC321 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC321</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC32: On 20/12/2024 Spot Bond					0.00000	102.39491				0.00	0	0
<b>Total FRC322 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC322</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC32: On 20/12/2024 Spot Bond					0.00000	102.15977				0.00	0	0
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC32: On 20/06/2026 Spot Bond					0.00000	102.01049				0.00	0	0
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC32: On 02/04/2024 Spot Bond					0.00000	101.50137				0.00	0	0
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC32: On 20/12/2022 Spot Bond					0.00000	102.12629				0.00	0	0
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC32: On 30/09/2022 Spot Bond					0.00000	101.51013				0.00	0	0
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC32: On 27/12/2022 Spot Bond					0.00000	100.18113				0.00	0	0
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC32: On 06/11/2023 Spot Bond					0.00000	100.72708				0.00	0	0
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC33: On 15/10/2022 Spot Bond					0.00000	100.57714				0.00	0	0
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC33: On 02/02/2021 Spot Bond					0.00000	100.17776				0.00	0	0
<b>Total FRC331 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC331</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC33: On 02/02/2021 Spot Bond					0.00000	100.17776				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC332 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC332</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC33: On 14/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,000
<b>Total FRC333 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For FRC333</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
FRC33: On 05/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC334 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC334</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC66 On 31/01/2022 Spot Bond			4.54000	4.54000	4.54000	157.27907				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			4.48000	4.48000	4.48000	157.45107				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			4.46000	4.46000	4.46000	157.50846				0.00	0	0
<b>Total FRC71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD17: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD17U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD17U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD19: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD19U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD19U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD20: On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD20U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD20U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD23: On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<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>
FRD24: 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>
FRD25: On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD25U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD25U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD26: On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRD26U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD26U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD27U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD27U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD28U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD28U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD29U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD29U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD30U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD30U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD33U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD33U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD35I On 31/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD35U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD35U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD36I On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD36U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD36U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRI33 On 28/02/2033 Spot Bond			5.42000	83.97525	5.42000	83.91739				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			4.97000	99.83854	4.97000	99.77264				0.00	0	0
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.81609				0.00	0	0
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.89215				0.00	0	165,000,000
<b>Total FRJ20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>165,000,000</b>
<b>Total For FRJ20</b>										<b>0.00</b>	<b>0</b>	<b>165,000,000</b>
FRJ21 On 15/09/2021 Spot Bond					0.00000	102.15509				0.00	480,000,000	750,000,000

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 FRJ21 SPOT</b>										<b>0.00</b>	<b>480,000,000</b>	<b>750,000,000</b>
<b>Total For FRJ21</b>										<b>0.00</b>	<b>480,000,000</b>	<b>750,000,000</b>
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.04763				0.00	0	0
<b>Total FRJ22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.06989				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>
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.47021				0.00	0	0
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.45493				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>
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.13735				0.00	0	0
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.48718				0.00	0	0
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.71909				0.00	0	0
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total 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>
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>
FRS10 On 15/01/2024 Spot Bond			4.19800	4.19800	4.19800	107.49141				0.00	0	0
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 31/01/2038 Spot Bond			4.56000	4.56000	4.56000	105.54159				0.00	0	0
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 23/01/2024 Spot Bond					0.00000	101.19704				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FRS103 On 23/01/2024 Spot Bond					0.00000	100.92898				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>
FRS104 On 31/01/2038 Spot Bond			4.70000	103.59367	4.70000	103.52752				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>
FRS108 On 07/12/2033 Spot Bond			4.73000	205.65416	4.73000	205.52283				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>
FRS109 On 31/01/2038 Spot Bond			4.84000	101.62564	4.84000	101.55963				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>
FRS110 On 07/12/2033 Spot Bond			4.76000	4.76000	4.76000	204.87769				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>
FRS112 On 31/01/2025 Spot Bond			4.80000	128.92641	4.80000	128.84308				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>
FRS114 On 31/01/2038 Spot Bond			3.70500	118.98058	3.70500	118.91417				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>
FRS115 On 31/01/2038 Spot Bond			4.84000	101.62564	4.84000	101.55963				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>
FRS119 On 07/12/2033 Spot Bond			4.88000	202.45350	4.88000	202.32174				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>
FRS120 On 07/12/2033 Spot Bond			4.93000	201.40015	4.93000	201.26829				0.00	0	0
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS121 On 31/01/2025 Spot Bond			4.33000	164.25226	4.33000	131.63777				0.00	0	0
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS122 On 07/12/2033 Spot Bond			4.96000	200.77136	4.96000	200.63945				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			4.84000	101.62564	4.84000	101.55963				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>
FRS125 On 31/03/2028 Spot Bond			5.23000	168.89210	5.23000	168.77751				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			5.59000	91.82261	5.59000	91.75744				0.00	0	0
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS128 On 31/03/2028 Spot Bond			5.12000	170.18938	5.12000	170.07538				0.00	0	0
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS130 On 31/03/2028 Spot Bond			5.18000	169.48036	5.18000	169.36602				0.00	0	0
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS132 On 07/12/2033 Spot Bond			5.47000	190.44143	5.47000	190.30854				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	101.50452				0.00	0	0
<b>Total FRS133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS134 On 31/01/2038 Spot Bond			5.52000	92.68730	5.52000	92.62203				0.00	0	0
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS135 On 31/01/2038 Spot Bond			4.84000	4.84000	4.84000	101.55963				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			4.84000	101.62564	4.84000	101.55963				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			4.99000	171.73741	4.99000	171.62417				0.00	0	0
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS138 On 07/12/2033 Spot Bond			5.24000	195.01716	5.24000	194.88467				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS142 On 31/03/2028 Spot Bond			5.12000	170.18938	5.12000	170.07538				0.00	0	0
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS143 On 31/03/2028 Spot Bond			5.12000	170.18938	5.12000	170.07538				0.00	0	0
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS144 On 31/03/2028 Spot Bond			5.41000	166.79390	5.41000	166.67832				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			5.10000	127.17987	5.10000	127.09458				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			3.60000	160.08962	3.60000	160.00164				0.00	0	0
<b>Total FRS147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS148 On 31/03/2028 Spot Bond			5.47000	166.10120	5.47000	165.98531				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			5.51000	165.64126	5.51000	165.52515				0.00	0	0
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS151 On 31/01/2025 Spot Bond			5.07000	127.35330	5.07000	127.26821				0.00	0	0
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS152 On 31/03/2028 Spot Bond			4.93000	172.45737	4.93000	172.34446				0.00	0	0
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS153 On 31/03/2028 Spot Bond			5.52000	5.52000	5.52000	165.41034				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>
FRS154 On 20/06/2022 Spot Bond					0.00000	12.21251				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>
FRS155 On 06/06/2023 Spot Bond					0.00000	13.51409				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FRS15L On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRS15U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS15U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS16C On 06/06/2024 Spot Bond					0.00000	15.52076				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>
FRS16V On 06/06/2025 Spot Bond					0.00000	17.40870				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>
FRS16Z On 20/06/2022 Spot Bond					0.00000	11.68595				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>
FRS16X On 06/06/2023 Spot Bond					0.00000	12.70539				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>
FRS16Y On 06/06/2024 Spot Bond					0.00000	14.31712				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>
FRS16F On 06/06/2025 Spot Bond					0.00000	15.83667				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>
FRS16G On 01/08/2022 Spot Bond					0.00000	11.11141				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>
FRS16H On 01/08/2022 Spot Bond					0.00000	11.12303				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>
FRS16S On 01/08/2021 Spot Bond					0.00000	10.57243				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>
FRS17C On 01/08/2022 Spot Bond					0.00000	12.17639				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>
FRS17V On 16/10/2022 Spot Bond					0.00000	101.19499				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS171 On 16/10/2024 Spot Bond					0.00000	101.26954				0.00	0	0
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS172 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	0
<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>
FRS173 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>
FRS174 On 26/01/2024 Spot Bond					0.00000	13.18051				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>
FRS175 On 26/01/2024 Spot Bond					0.00000	13.18050				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>
FRS176 On 19/07/2024 Spot Bond					0.00000	14.68861				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>
FRS177 On 18/09/2023 Spot Bond					0.00000	101.90945				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>
FRS180 On 27/09/2025 Spot Bond					0.00000	101.78766				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>
FRS182 On 04/10/2021 Spot Bond					0.00000	102.57361				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>
FRS183 On 16/11/2023 Spot Bond					0.00000	102.49454				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>
FRS184 On 23/01/2024 Spot Bond					0.00000	117.74790				0.00	0	0
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS186 On 23/01/2024 Spot Bond					0.00000	129.94139				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS187 On 23/01/2024 Spot Bond					0.00000	118.73890				0.00	0	0
<b>Total FRS188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS188 On 19/03/2020 Spot Bond					0.00000	100.93133				0.00	25,000,000,000	25,000,000,000
<b>Total FRS192 SPOT</b>										<b>0.00</b>	<b>25,000,000,000</b>	<b>25,000,000,000</b>
<b>Total For FRS192</b>										<b>0.00</b>	<b>25,000,000,000</b>	<b>25,000,000,000</b>
FRS192 On 23/03/2020 Spot Bond					0.00000	114.46820				0.00	0	0
<b>Total FRS193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS193 On 19/06/2026 Spot Bond					0.00000	28.31481				0.00	0	0
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS194 On 19/06/2026 Spot Bond					0.00000	34.72298				0.00	0	0
<b>Total FRS195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS195 On 05/08/2024 Spot Bond					0.00000	100.65748				0.00	0	0
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS197 On 03/08/2020 Spot Bond					0.00000	108.93480				0.00	0	0
<b>Total FRS198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS198 On 05/08/2025 Spot Bond					0.00000	100.71823				0.00	0	0
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS199 On 12/08/2025 Spot Bond					0.00000	100.55399				0.00	0	0
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS200 On 06/08/2025 Spot Bond					0.00000	100.21856				0.00	0	0
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS201 On 23/08/2025 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total FRS202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS202 On 04/03/2020 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 FRS203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS203 On 11/09/2020 Spot Bond					0.00000	99.14254				0.00	0	0
<b>Total FRS204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS204 On 15/03/2021 Spot Bond					0.00000	98.49492				0.00	0	0
<b>Total FRS205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS205 On 14/10/2025 Spot Bond					0.00000	101.28187				0.00	0	0
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS206 On 16/11/2020 Spot Bond					0.00000	100.45775				0.00	0	0
<b>Total FRS207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS207 On 16/11/2020 Spot Bond					0.00000	106.94313				0.00	0	0
<b>Total FRS208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS208 On 18/11/2024 Spot Bond					0.00000	100.39732				0.00	0	0
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS209 On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total FRS210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS210 On 20/12/2020 Spot Bond					0.00000	124.07092				0.00	0	0
<b>Total FRS211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS211 On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,917,939,100
<b>Total FRS212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,917,939,100</b>
<b>Total For FRS212</b>										<b>0.00</b>	<b>0</b>	<b>4,917,939,100</b>
FRS212 On 03/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	9,305,316,300
<b>Total FRS213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,305,316,300</b>
<b>Total For FRS213</b>										<b>0.00</b>	<b>0</b>	<b>9,305,316,300</b>
FRS213 On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	25,191,436,400
<b>Total FRS214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,191,436,400</b>
<b>Total For FRS214</b>										<b>0.00</b>	<b>0</b>	<b>25,191,436,400</b>
FRS36 On 07/12/2023 Spot Bond			3.54500	3.54500	3.54500	298.29683				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			3.43500	3.43500	3.43500	299.39978			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			4.15500	4.15500	4.15500	292.26892			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			3.39000	160.70369	3.39000	160.61810			0.00	0	0
<b>Total FRS46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS49 On 27/10/2020 Spot Bond					0.00000	100.89702			0.00	0	0
<b>Total FRS49 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS49</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS51 On 31/01/2022 Spot Bond			3.09000	161.58619	3.09000	161.50407			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	100.72488			0.00	0	0
<b>Total FRS62 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS62</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS64 On 26/01/2042 Spot Bond			4.54000	98.13854	4.54000	98.07716			0.00	0	0
<b>Total FRS64 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS64</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS81 On 30/10/2042 Spot Bond			4.25000	71.90355	4.25000	104.09836			0.00	0	0
<b>Total FRS81 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS81</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS85 On 31/01/2025 Spot Bond			4.22000	4.22000	4.22000	132.30178			0.00	0	0
<b>Total FRS85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS87 On 31/01/2025 Spot Bond			4.29000	4.29000	4.29000	131.87879			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			4.34500	4.34500	4.34500	290.42156			0.00	0	0
<b>Total FRS90 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS90</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX20 On 01/10/2020 Spot Bond			6.89500	104.82410	6.89500	104.76587		29,102,416,000,000.00		4,220,800,000	2,700,400,000

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 FRX20 SPOT</b>									<b>29,102,416,000,000.00</b>	<b>4,220,800,000</b>	<b>2,700,400,000</b>
<b>Total For FRX20</b>									<b>29,102,416,000,000.00</b>	<b>4,220,800,000</b>	<b>2,700,400,000</b>
FRX23 On 28/02/2023 Spot Bond			7.28500	7.28500	7.28500	101.37025			0.00	0	0
<b>Total FRX23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX24 On 10/12/2024 Spot Bond			7.86500	113.87926	7.86500	113.80728			0.00	0	0
<b>Total FRX24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX25 On 26/07/2025 Spot Bond			7.96500	108.82559	7.96500	108.75556			0.00	0	0
<b>Total FRX25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX26 On 01/10/2026 Spot Bond			8.26500	110.30294	8.26500	110.22974			0.00	0	1,235,400,000
<b>Total FRX26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,235,400,000</b>
<b>Total For FRX26</b>									<b>0.00</b>	<b>0</b>	<b>1,235,400,000</b>
FRX27 On 07/03/2027 Spot Bond			8.32500	109.79394	8.32500	109.72069			0.00	0	552,100,000
<b>Total FRX27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>552,100,000</b>
<b>Total For FRX27</b>									<b>0.00</b>	<b>0</b>	<b>552,100,000</b>
FRX28 On 26/07/2028 Spot Bond			8.65500	109.78258	8.65500	109.70594			0.00	0	0
<b>Total FRX28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX30 On 31/01/2030 Spot Bond			9.11100	105.10923	9.11100	105.03207			0.00	0	0
<b>Total FRX30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX31 On 21/02/2031 Spot Bond			9.36400	101.35388	9.36400	101.27746			29,964,800,000,000.00	3,200,000,000	1,869,500,000
<b>Total FRX31 SPOT</b>									<b>29,964,800,000,000.00</b>	<b>3,200,000,000</b>	<b>1,869,500,000</b>
<b>Total For FRX31</b>									<b>29,964,800,000,000.00</b>	<b>3,200,000,000</b>	<b>1,869,500,000</b>
FRX32 On 31/03/2032 Spot Bond			9.48500	111.95776	9.48500	111.87275			0.00	0	330,700,000
<b>Total FRX32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>330,700,000</b>
<b>Total For FRX32</b>									<b>0.00</b>	<b>0</b>	<b>330,700,000</b>
FRX45 On 14/04/2045 Spot Bond			10.71500	79.70344	10.71500	79.63527			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>
FS3A5 On 20/08/2039 Spot Bond					0.00000	102.39378			0.00	0	0
<b>Total FS3A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A5L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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 20/08/2039 Spot Bond					0.00000	103.59078				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 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3C1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3D1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4A4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5A3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5A4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FS5A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5E1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5E1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.75092				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	100.60586				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	100.33888				0.00	0	0
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS6C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS6D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS6E1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6E1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.31746				0.00	0	0
<b>Total FS7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS7A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.32876				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.33562				0.00	0	0
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.33763				0.00	0	0
<b>Total FS7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS7B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GBL03 On 16/11/2020 Spot Bond					0.00000	101.59718				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	100.73050				0.00	0	0
<b>Total GBL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GBL05 On 07/11/2022 Spot Bond					0.00000	100.69025				0.00	0	0
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GH2A1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH2A1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31U On 25/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GH31U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GH41U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH41U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH5A1 On 25/11/2022 Spot Bond					0.00000	102.26685				0.00	0	0
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH5A2 On 25/11/2024 Spot Bond					0.00000	102.31057				0.00	0	0
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH5A3 On 25/11/2026 Spot Bond					0.00000	102.11393				0.00	0	0
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.19169				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.72339				0.00	0	0
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB16U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB16U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB17U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB17U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB18U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB18U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB19U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB19U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB21U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB21U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB22U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB22U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB23U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB23U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB24U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB24U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB25U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB25U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total GRB27U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB27U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB28U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB28U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB29U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB29U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB30U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB30U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB31U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB31U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB32U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB32U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB33U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB33U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRL35 On 12/06/2029 Spot Bond			4.29000	102.77993	4.29000	102.71792				0.00	0	0
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT07 On 21/02/2024 Spot Bond					0.00000	102.20111				0.00	0	0
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT11 On 13/05/2021 Spot Bond					0.00000	101.22701				0.00	0	0
<b>Total GRT11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT12 On 24/06/2020 Spot Bond					0.00000	101.92297				0.00	0	0
<b>Total GRT12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT13 On 15/04/2020 Spot Bond					0.00000	101.27068				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	100.82496				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.25656				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	102.24242				0.00	0	4,000,000,000
<b>Total GRT16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
<b>Total For GRT16</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
GRT17 On 17/10/2023 Spot Bond			7.32000	112.80815	7.32000	112.74169				0.00	0	1,005,700,000
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,005,700,000</b>
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	<b>1,005,700,000</b>
GRT18 On 13/03/2020 Spot Bond					0.00000	99.86702				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	100.66019				0.00	0	0
<b>Total GRT19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT20 On 03/04/2024 Spot Bond					0.00000	102.56074				0.00	0	0
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT21 On 03/04/2024 Spot Bond			9.57500	104.88599	9.57500	104.80561				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	101.16922				0.00	0	0
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT23 On 16/10/2024 Spot Bond					0.00000	102.47622				0.00	0	0
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT24 On 09/03/2023 Spot Bond					0.00000	100.47341				0.00	0	0
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT25 On 09/03/2025 Spot Bond					0.00000	100.30473				0.00	0	2,000,000,000
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
GRT26 On 09/03/2028 Spot Bond					0.00000	101.20141				0.00	0	66,400,000

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 GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>66,400,000</b>
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	<b>66,400,000</b>
GRT27 On 28/09/2023 Spot Bond					0.00000	101.66905				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	99.92105				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	99.91883				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	100.32952				0.00	0	0
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT31 On 28/02/2024 Spot Bond					0.00000	100.15378				0.00	0	0
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT32 On 18/04/2024 Spot Bond					0.00000	101.01724				0.00	0	0
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT33 On 18/04/2026 Spot Bond					0.00000	101.23521				0.00	0	0
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT34 On 18/04/2029 Spot Bond					0.00000	101.39441				0.00	0	0
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT36 On 27/06/2024 Spot Bond					0.00000	102.15381				0.00	0	0
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT38 On 31/03/2026 Spot Bond					0.00000	101.54259				0.00	0	0
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT39 On 30/04/2026 Spot Bond					0.00000	100.79561				0.00	0	0
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT40 On 20/11/2022 Spot Bond					0.00000	100.33360				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT41 On 20/11/2024 Spot Bond					0.00000	100.53533				0.00	0	0
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT42 On 20/11/2026 Spot Bond					0.00000	100.34852				0.00	0	0
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRX01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRX01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRX02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRX02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
H10T1 On 26/02/2023 Spot Bond					0.00000	100.09559				0.00	0	0
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H10T1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
H10T2 On 30/09/2022 Spot Bond					0.00000	100.07115				0.00	0	0
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
H6T4U On 02/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total H6T4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H6T4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
H7T2U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total H7T2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H7T2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
H7T5U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total H7T5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H7T5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total H8T2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H8T2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
H9T1U On 26/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total H9T1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H9T1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HC5T2 On 29/05/2020 Spot Bond					0.00000	100.08687				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total HC5T2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC5T2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total HIL02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HIL02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total HIL03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HIL03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB06 On 11/07/2020 Spot Bond					0.00000	101.28499				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	101.30090				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	101.70387				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	101.62324				0.00	0	58,500,000
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>58,500,000</b>
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	<b>58,500,000</b>
HILB10 On 17/03/2022 Spot Bond					0.00000	101.98893				0.00	0	0
<b>Total HILB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB11 On 15/03/2024 Spot Bond					0.00000	100.12580				0.00	0	0
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB12 On 15/03/2024 Spot Bond					0.00000	99.95623				0.00	0	0
<b>Total HILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total HM1C4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1C4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total HM1C5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1C5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF04/ On 25/11/2020 Spot Bond			10.00000	103.68700	10.00000	103.60600				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total HPF04/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF04/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF11 On 31/03/2023 Spot Bond					0.00000	101.60916			0.00	0	0
<b>Total HPF11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF12 On 31/03/2024 Spot Bond					0.00000	101.54612			0.00	0	0
<b>Total HPF12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF13 On 30/09/2024 Spot Bond					0.00000	101.79961			0.00	0	0
<b>Total HPF13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			6.30500	102.32960	6.30500	102.27788			0.00	0	4,300,000
<b>Total HWAY20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,300,000</b>
<b>Total For HWAY20</b>									<b>0.00</b>	<b>0</b>	<b>4,300,000</b>
HWAY2 On 31/07/2020 Spot Bond			100.00000	75.20506	100.00000	74.76440			0.00	0	0
<b>Total HWAY20/R207 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY20/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 07/12/2023 Spot Bond			4.05500	293.41844	4.05500	293.24692			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			4.24500	4.24500	4.24500	294.25674			0.00	0	0
<b>Total HWAY24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 28/02/2033 Spot Bond			4.75000	76.05422	4.75000	93.34240			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			11.06000	88.05450	11.06000	87.97642			0.00	0	487,700,000
<b>Total HWAY34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>487,700,000</b>
<b>Total For HWAY34</b>									<b>0.00</b>	<b>0</b>	<b>487,700,000</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.06795	100.00000	10.00090			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			11.04000	87.83158	11.04000	87.75384		8,832,000,000,000.00	800,000,000	3,234,200,000	
<b>Total HWAY35 SPOT</b>								<b>8,832,000,000,000.00</b>	<b>800,000,000</b>	<b>3,234,200,000</b>	
<b>Total For HWAY35</b>								<b>8,832,000,000,000.00</b>	<b>800,000,000</b>	<b>3,234,200,000</b>	
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.06752	100.00000	10.00047		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total HWAY35/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY35/R209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF11 On 15/07/2022 Spot Bond					0.00000	101.45245			0.00	0	15,000,000,000
<b>Total HWF11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>15,000,000,000</b>
<b>Total For HWF11</b>									<b>0.00</b>	<b>0</b>	<b>15,000,000,000</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	101.14449			0.00	0	0
<b>Total HWF12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF13 On 28/11/2022 Spot Bond					0.00000	100.15476			0.00	0	0
<b>Total HWF13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWY02 On 25/11/2020 Spot Bond			10.00000	103.68700	10.00000	103.60600			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			3.52000	136.69195	3.65000	135.80421		673,331,727,936,000.00	475,378,331,800	288,375,172,400	
<b>Total I2025 SPOT</b>								<b>3,331,727,936,000.00</b>	<b>475,378,331,800</b>	<b>288,375,172,400</b>	
<b>Total For I2025</b>								<b>3,331,727,936,000.00</b>	<b>475,378,331,800</b>	<b>288,375,172,400</b>	
I2029 On 31/03/2029 Spot Bond			3.82000	100.68476	3.82000	100.62780		389,043,948,592,000.00	101,843,965,600	147,208,809,000	
<b>Total I2029 SPOT</b>								<b>19,043,948,592,000.00</b>	<b>101,843,965,600</b>	<b>147,208,809,000</b>	
<b>Total For I2029</b>								<b>19,043,948,592,000.00</b>	<b>101,843,965,600</b>	<b>147,208,809,000</b>	
I2033 On 28/02/2033 Spot Bond			3.92000	99.04576	3.92000	98.98929		503,606,365,408,000.00	383,573,052,400	71,817,172,200	
<b>Total I2033 SPOT</b>								<b>13,606,365,408,000.00</b>	<b>383,573,052,400</b>	<b>71,817,172,200</b>	
<b>Total For I2033</b>								<b>13,606,365,408,000.00</b>	<b>383,573,052,400</b>	<b>71,817,172,200</b>	
I2038 On 31/01/2038 Spot Bond			3.87000	116.24920	3.94000	115.04657		154,447,146,494,000.00	298,306,756,200	194,104,067,149	
<b>Total I2038 SPOT</b>								<b>14,447,146,494,000.00</b>	<b>298,306,756,200</b>	<b>194,104,067,149</b>	
<b>Total For I2038</b>								<b>14,447,146,494,000.00</b>	<b>298,306,756,200</b>	<b>194,104,067,149</b>	
I2046 On 31/03/2046 Spot Bond			3.96500	106.77685	3.96500	106.71521		320,861,179,892,500.00	80,923,374,500	180,691,153,500	
<b>Total I2046 SPOT</b>								<b>10,861,179,892,500.00</b>	<b>80,923,374,500</b>	<b>180,691,153,500</b>	
<b>Total For I2046</b>								<b>10,861,179,892,500.00</b>	<b>80,923,374,500</b>	<b>180,691,153,500</b>	
I2050 On 31/12/2050 Spot Bond			3.96000	109.07093	4.01000	107.95453		508,879,498,022,280.00	128,504,923,743	215,682,469,924	
<b>Total I2050 SPOT</b>								<b>18,879,498,022,280.00</b>	<b>128,504,923,743</b>	<b>215,682,469,924</b>	
<b>Total For I2050</b>								<b>18,879,498,022,280.00</b>	<b>128,504,923,743</b>	<b>215,682,469,924</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	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IB107U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB107U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IB121U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB121U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IB122U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB122U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IB125U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB125U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IB126U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB126U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IB139U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB139U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IBL02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL100 On 24/05/2020 Spot Bond					0.00000	100.24952				0.00	0	0
<b>Total IBL100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL101 On 24/05/2022 Spot Bond			7.26000	7.26000	7.26000	106.20401				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	100.55872				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	101.16601				0.00	0	0
<b>Total IBL104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	100.84244				0.00	0	0
<b>Total IBL106 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL106</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL109 On 07/12/2023 Spot Bond			4.00500	293.90804	4.00500	293.73740				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IBL109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL109</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.00948				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	100.41098				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	100.30838				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	100.59283				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	100.31699				0.00	0	0
<b>Total IBL115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL116 On 20/06/2020 Spot Bond					0.00000	101.69542				0.00	0	0
<b>Total IBL116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL118 On 24/07/2020 Spot Bond					0.00000	100.93974				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	100.40715				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	101.20007				0.00	0	0
<b>Total IBL120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL123 On 14/02/2022 Spot Bond					0.00000	100.59797				0.00	0	0
<b>Total IBL123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL124 On 14/02/2024 Spot Bond					0.00000	100.47304				0.00	0	0
<b>Total IBL124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL127 On 02/04/2020 Spot Bond					0.00000	101.39689				0.00	1,800,000,000	900,000,000

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 IBL127 SPOT</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>900,000,000</b>
<b>Total For IBL127</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>900,000,000</b>
IBL128 On 11/04/2022 Spot Bond					0.00000	101.22895				0.00	0	0
<b>Total IBL128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL129 On 30/05/2022 Spot Bond					0.00000	100.35332				0.00	0	0
<b>Total IBL129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL130 On 22/07/2022 Spot Bond					0.00000	101.17847				0.00	0	0
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL131 On 07/08/2020 Spot Bond					0.00000	100.58826				0.00	0	0
<b>Total IBL131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL132 On 12/08/2024 Spot Bond					0.00000	100.53850				0.00	0	0
<b>Total IBL132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL133 On 12/09/2022 Spot Bond					0.00000	99.87998				0.00	0	0
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL134 On 17/10/2024 Spot Bond					0.00000	101.07745				0.00	0	0
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL135 On 22/11/2024 Spot Bond					0.00000	100.26140				0.00	0	0
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL136 On 22/11/2021 Spot Bond					0.00000	100.25109				0.00	0	0
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL137 On 21/01/2025 Spot Bond					0.00000	101.05048				0.00	0	0
<b>Total IBL137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL138 On 21/01/2026 Spot Bond					0.00000	101.06511				0.00	0	0
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL140 On 14/02/2021 Spot Bond					0.00000	100.45037				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IBL140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL141 On 20/08/2020 Spot Bond			7.61500	7.61500	7.61500	100.33213				0.00	0	0
<b>Total IBL141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL142 On 20/02/2022 Spot Bond					0.00000	100.32954				0.00	0	0
<b>Total IBL142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL36 On 31/01/2022 Spot Bond			3.12000	3.12000	3.12000	161.41519				0.00	0	0
<b>Total IBL36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL43/J On 25/11/2020 Spot Bond			10.00000	103.68700	10.00000	103.60600				0.00	0	0
<b>Total IBL43/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL43/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL50 On 02/08/2020 Spot Bond			7.08000	101.67068	7.08000	101.61318				0.00	0	0
<b>Total IBL50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL60 On 17/02/2024 Spot Bond			7.90500	108.41032	7.90500	108.34108				0.00	0	0
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL65 On 29/07/2021 Spot Bond					0.00000	101.11328				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			3.24000	161.14417	3.24000	161.06031				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	100.70719				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	100.93427				0.00	0	0
<b>Total IBL77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL78 On 25/11/2022 Spot Bond			7.55500	108.85139	7.55500	108.78488				0.00	0	110,800,000
<b>Total IBL78 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,800,000</b>
<b>Total For IBL78</b>										<b>0.00</b>	<b>0</b>	<b>110,800,000</b>
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IBL81U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL81U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL86 On 20/05/2021 Spot Bond					0.00000	101.26179				0.00	0	0
<b>Total IBL86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL86</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL88 On 20/05/2021 Spot Bond			7.18500	106.63446	7.18500	106.57244				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	47.13671	100.00000	46.82272				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	100.22346				0.00	0	0
<b>Total IBL89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL89</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL95 On 12/09/2021 Spot Bond					0.00000	100.86435				0.00	0	0
<b>Total IBL95 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL95</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL98 On 03/10/2023 Spot Bond					0.00000	103.08294				0.00	0	0
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IDC01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDC02L On 28/02/2028 Spot Bond			100.00000	9.59966	100.00000	9.53572				0.00	0	0
<b>Total IDC02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG03 On 22/10/2020 Spot Bond			6.73500	104.11394	6.73500	104.05744				0.00	0	0
<b>Total IDCG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG06 On 24/11/2024 Spot Bond			8.77500	105.69371	8.77500	105.61893				0.00	0	1,742,995,400
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,742,995,400</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>1,742,995,400</b>
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.00506				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			9.79500	112.99413	9.79500	113.17143				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.02119				0.00	0	0
<b>Total IDCG10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG11 On 05/12/2026 Spot Bond			9.37500	109.77560	9.37500	109.69319				0.00	0	432,300,000
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>432,300,000</b>
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	<b>432,300,000</b>
IDCG12 On 26/04/2021 Spot Bond					0.00000	101.26542				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	101.56124				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	100.51064				0.00	0	0
<b>Total IDCG14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.17198				0.00	0	0
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG16 On 12/11/2025 Spot Bond					0.00000	101.33752				0.00	0	1,310,700,000
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,310,700,000</b>
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	<b>1,310,700,000</b>
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.58139				0.00	0	0
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.89491				0.00	0	0
<b>Total IDCG18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG19 On 12/03/2024 Spot Bond					0.00000	102.38686				0.00	0	0
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG20 On 18/12/2020 Spot Bond					0.00000	101.70450				0.00	0	0
<b>Total IDCG20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.76917				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG21 On 18/12/2024 Spot Bond					0.00000	101.88414				0.00	0	0
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG22 On 29/01/2027 Spot Bond					0.00000	100.86688				0.00	0	0
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.86903				0.00	0	0
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IDCP1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP2L On 05/04/2025 Spot Bond			100.00000	7.91799	100.00000	7.86553				0.00	0	0
<b>Total IDCP2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IDCP3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IFC01 On 10/12/2024 Spot Bond			8.27500	103.84236	8.27500	103.77337				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			7.00000	105.34365	7.00000	105.28425				0.00	0	0
<b>Total IFC02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFC02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN289U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN289U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN304U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN304U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN306U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN306U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IN327U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN327U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN329U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN329U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN334U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN334U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN342U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN342U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN343U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN343U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN345U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN345U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN347U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN347U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN355U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN355U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN367U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN367U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN385U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN385U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN395U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN395U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN396U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN396U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IN399U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN399U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN403U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN403U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN404U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN404U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN405U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN405U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN406U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN406U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN407U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN407U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN408U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN408U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN409U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN409U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN415U On 31/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN415U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN415U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN418U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN418U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN419U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN419U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN420U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN420U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IN421U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN421U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN422U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN422U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN425U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN425U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN426U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN426U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659				0.00	0	0
<b>Total ING196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING211 On 25/11/2020 Spot Bond			10.00000	103.68700	10.00000	103.60600				0.00	0	0
<b>Total ING211/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING211/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING362 On 24/02/2021 Spot Bond					0.00000	100.09244				0.00	0	0
<b>Total ING362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING362</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING375 On 24/02/2023 Spot Bond					0.00000	100.83531				0.00	0	0
<b>Total ING375 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING375</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING383 On 30/06/2021 Spot Bond					0.00000	101.44266				0.00	0	0
<b>Total ING383 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING383</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING384 On 30/09/2021 Spot Bond					0.00000	88.53768				0.00	0	0
<b>Total ING384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV01 On 12/08/2024 Spot Bond					0.00000	101.04450				0.00	1,000,000,000	1,486,100,000
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,486,100,000</b>
<b>Total For INLV01</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,486,100,000</b>
INLV02 On 20/10/2020 Spot Bond					0.00000	101.84727				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	101.92794				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total INLV03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV04 On 11/02/2021 Spot Bond			9.14000	104.08322	9.14000	104.00658				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	106.98590				0.00	0	3,013,957,600
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,013,957,600</b>
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	<b>3,013,957,600</b>
IPF01/J On 25/11/2020 Spot Bond			10.00000	103.68700	10.00000	103.60600				0.00	0	0
<b>Total IPF01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF01/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF13 On 04/12/2020 Spot Bond					0.00000	100.04240				0.00	0	0
<b>Total IPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF15 On 17/12/2020 Spot Bond					0.00000	102.00155				0.00	0	0
<b>Total IPF15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF16 On 17/12/2021 Spot Bond					0.00000	101.92143				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	101.72410				0.00	0	0
<b>Total IPF17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF18 On 22/12/2021 Spot Bond					0.00000	101.74429				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	101.76448				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	101.82973				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	102.45864				0.00	0	0
<b>Total IPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF22 On 14/06/2022 Spot Bond					0.00000	101.89867				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.69385				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	101.22281				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	100.58057				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	100.58709				0.00	0	0
<b>Total IPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IPF28U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF28U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IPF29U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF29U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF30 On 25/03/2024 Spot Bond					0.00000	101.63389				0.00	0	150,000,000
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
IPF31 On 25/03/2026 Spot Bond					0.00000	102.05599				0.00	0	0
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF32 On 01/07/2026 Spot Bond					0.00000	101.53922				0.00	0	0
<b>Total IPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF33 On 12/12/2024 Spot Bond					0.00000	101.99950				0.00	0	0
<b>Total IPF33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPFC29 On 24/04/2020 Spot Bond					0.00000	100.80698				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IPFC29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IPL8/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL8/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV017/F On 31/01/2022 Spot Bond			2.75000	100.28554	2.75000	100.26297			0.00	0	0
<b>Total IV017/R212 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV017/R212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV019 On 31/03/2028 Spot Bond			7.08000	148.70360	7.08000	148.58084			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>
IV031 On 11/03/2020 Spot Bond					0.00000	99.87636			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	101.83269			0.00	0	0
<b>Total IV033 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV033</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV034 On 11/02/2021 Spot Bond			9.04000	103.88983	9.04000	103.81416			0.00	0	0
<b>Total IV034 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV034</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV035 On 07/04/2022 Spot Bond					0.00000	107.05644			0.00	0	10,000,000
<b>Total IV035 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For IV035</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
IV036 On 22/07/2021 Spot Bond					0.00000	104.38908			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	102.25861			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			5.34000	5.34000	5.34000	155.00861			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	105.47873			0.00	0	0
<b>Total IV040 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV040</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV041 On 29/09/2021 Spot Bond			9.26500	109.14919	9.26500	109.06775		12,785,700,000,000.00		1,380,000,000	690,000,000

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 IV041 SPOT</b>									<b>12,785,700,000,000.00</b>	<b>1,380,000,000</b>	<b>690,000,000</b>
<b>Total For IV041</b>									<b>12,785,700,000,000.00</b>	<b>1,380,000,000</b>	<b>690,000,000</b>
IV042 On 18/11/2021 Spot Bond					0.00000	104.38324			0.00	0	0
<b>Total IV042 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV042</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV043 On 21/11/2021 Spot Bond			9.28000	9.28000	9.28000	108.58795			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	101.03822			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			4.04000	158.81271	4.04000	158.71979			0.00	0	0
<b>Total IV045 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV045</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV046 On 21/06/2022 Spot Bond					0.00000	106.33747			0.00	0	529,900,000
<b>Total IV046 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>529,900,000</b>
<b>Total For IV046</b>									<b>0.00</b>	<b>0</b>	<b>529,900,000</b>
IV050 On 26/06/2024 Spot Bond					0.00000	102.36747			0.00	0	0
<b>Total IV050 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV050</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV100U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV100U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV115U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV115U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV118U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV118U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV125U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV125U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV142U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV142U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IV164U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV164U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV166U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV166U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV168U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV168U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV19A On 31/03/2028 Spot Bond			5.78000	162.57496	5.78000	162.45750				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>
IVA985 On 05/03/2020 Spot Bond			6.95000	6.95000	6.95000	6.95000				0.00	0	0
<b>Total IVA985 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA985</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA987 On 19/03/2020 Spot Bond			6.95000	6.95000	6.95000	99.69627				0.00	0	0
<b>Total IVA987 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA987</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA990 On 09/04/2020 Spot Bond			7.00000	7.00000	7.00000	99.29541				0.00	0	0
<b>Total IVA990 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA990</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA991 On 16/04/2020 Spot Bond			7.00000	7.00000	7.00000	99.16323		16,800,000,000,000.00		2,400,000,000	1,200,000,000	
<b>Total IVA991 SPOT</b>								<b>16,800,000,000,000.00</b>		<b>2,400,000,000</b>	<b>1,200,000,000</b>	
<b>Total For IVA991</b>								<b>16,800,000,000,000.00</b>		<b>2,400,000,000</b>	<b>1,200,000,000</b>	
IVA992 On 23/04/2020 Spot Bond			7.00000	7.00000	7.00000	99.03139				0.00	0	0
<b>Total IVA992 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA992</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA993 On 30/04/2020 Spot Bond			7.10000	7.10000	7.10000	98.88437				0.00	0	0
<b>Total IVA993 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA993</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA994 On 07/05/2020 Spot Bond			7.10000	7.10000	7.10000	98.75140				0.00	0	0
<b>Total IVA994 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA994</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA995 On 14/05/2020 Spot Bond			7.10000	7.10000	7.10000	98.61880				0.00	0	0
<b>Total IVA995 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA995</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA996 On 20/05/2020 Spot Bond			7.10000	7.10000	7.10000	98.50542				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IVA996 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA996</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA997 On 25/05/2020 Spot Bond			7.10000	7.10000	7.10000	98.41113				0.00	0	0
<b>Total IVA997 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA997</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA998 On 04/06/2020 Spot Bond			7.20000	7.20000	7.20000	98.19853				0.00	0	0
<b>Total IVA998 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA998</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA999 On 11/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVA999 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA999</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC005 On 25/11/2020 Spot Bond			10.00000	103.68700	10.00000	103.60600				0.00	0	0
<b>Total IVC005/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC005/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC034 On 30/06/2021 Spot Bond					0.00000	101.60507				0.00	0	0
<b>Total IVC034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC040 On 24/07/2021 Spot Bond			6.91000	104.29316	6.91000	104.23478				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>
IVC055 On 26/03/2020 Spot Bond					0.00000	101.74120				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	100.69793				0.00	0	0
<b>Total IVC063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC063</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC094 On 06/12/2021 Spot Bond			7.76000	107.61689	7.76000	107.54975				0.00	0	0
<b>Total IVC094 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC094</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC097 On 29/06/2021 Spot Bond					0.00000	101.69642				0.00	0	0
<b>Total IVC097 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC097</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC103 On 29/06/2021 Spot Bond					0.00000	101.72378				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	99.93299				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IVC105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC105</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC106 On 13/03/2020 Spot Bond					0.00000	99.84447				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	101.70554				0.00	0	0
<b>Total IVC107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC109 On 19/05/2021 Spot Bond					0.00000	101.49189				0.00	0	0
<b>Total IVC109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC109</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC110 On 19/05/2021 Spot Bond			7.41000	105.61050	7.41000	105.54719				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	100.36801				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	99.77064				0.00	0	0
<b>Total IVC114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC116 On 16/08/2020 Spot Bond					0.00000	101.00557				0.00	0	0
<b>Total IVC116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC134 On 25/07/2020 Spot Bond					0.00000	100.89180				0.00	0	0
<b>Total IVC134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC135 On 31/07/2020 Spot Bond					0.00000	100.92975				0.00	0	0
<b>Total IVC135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC136 On 22/08/2021 Spot Bond					0.00000	101.30527				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	100.17088				0.00	0	0
<b>Total IVC137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC140 On 18/10/2021 Spot Bond					0.00000	101.26504				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC144 On 03/12/2021 Spot Bond					0.00000	100.01425				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	99.99984				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	100.01157				0.00	0	0
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC147 On 21/12/2021 Spot Bond					0.00000	101.70397				0.00	0	0
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC148 On 13/12/2021 Spot Bond					0.00000	100.74086				0.00	0	0
<b>Total IVC148 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC148</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC149 On 13/12/2021 Spot Bond					0.00000	100.65987				0.00	0	0
<b>Total IVC149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC152 On 15/12/2024 Spot Bond					0.00000	99.72999				0.00	0	0
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC154 On 05/02/2021 Spot Bond					0.00000	100.64937				0.00	0	0
<b>Total IVC154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC156 On 22/04/2021 Spot Bond					0.00000	100.98004				0.00	0	0
<b>Total IVC156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC158 On 02/04/2020 Spot Bond					0.00000	101.40561				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IVC158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC158</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC159 On 06/06/2023 Spot Bond					0.00000	101.58703				0.00	0	0
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC160 On 05/04/2020 Spot Bond					0.00000	101.34738				0.00	0	0
<b>Total IVC160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC160</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC161 On 09/05/2020 Spot Bond					0.00000	100.59500				0.00	0	0
<b>Total IVC161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC162 On 21/05/2020 Spot Bond					0.00000	100.41436				0.00	0	0
<b>Total IVC162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC163 On 17/03/2022 Spot Bond					0.00000	101.94338				0.00	0	0
<b>Total IVC163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC165 On 20/09/2020 Spot Bond					0.00000	101.69017				0.00	0	0
<b>Total IVC165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC167 On 23/03/2021 Spot Bond					0.00000	101.62817				0.00	0	0
<b>Total IVC167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IVC91U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC91U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC95U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC95U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC96U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC96U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC99U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC99U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVF407 On 07/04/2020 Spot Bond					0.00000	101.22215				0.00	0	0
<b>Total IVF407 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF407</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVF80U On 17/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVF80U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF80U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JAS03L On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total JAS03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JAS03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JPM002 On 05/07/2023 Spot Bond					0.00000	102.13686				0.00	0	0
<b>Total JPM002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JPM002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP006 On 29/06/2021 Spot Bond					0.00000	101.68729				0.00	0	0
<b>Total KAP006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP007 On 26/10/2021 Spot Bond			7.11500	108.47082	7.11500	108.40867				0.00	0	0
<b>Total KAP007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP009 On 24/05/2020 Spot Bond					0.00000	100.26580				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	99.93638				0.00	98,174,000	24,543,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total KAP010 SPOT</b>										<b>0.00</b>	<b>98,174,000</b>	<b>24,543,500</b>
<b>Total For KAP010</b>										<b>0.00</b>	<b>98,174,000</b>	<b>24,543,500</b>
KAP010 On 01/12/2022 Spot Bond					0.00000	100.09356				0.00	0	0
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP012 On 24/05/2022 Spot Bond					0.00000	100.35361				0.00	0	0
<b>Total KAP013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP013 On 19/07/2024 Spot Bond					0.00000	101.04465				0.00	0	0
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP014 On 01/11/2024 Spot Bond					0.00000	100.73045				0.00	0	0
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP015 On 29/04/2022 Spot Bond					0.00000	100.83701				0.00	0	0
<b>Total KAP016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP016 On 24/10/2022 Spot Bond					0.00000	101.70668				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	101.21181				0.00	0	0
<b>Total KSB009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KW01 On 31/10/2027 Spot Bond			9.36500	127.00653	9.36500	126.91076				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>
LBK15 On 12/10/2021 Spot Bond					0.00000	104.12629				0.00	0	0
<b>Total LBK15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK17 On 22/03/2020 Spot Bond					0.00000	101.82656				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	104.69840				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			7.44500	108.14951	7.44500	108.08473				0.00	0	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total LBK20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For LBK20</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
LBK22 On 04/09/2020 Spot Bond					0.00000	100.52755				0.00	0	0
<b>Total LBK22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK23 On 05/09/2022 Spot Bond					0.00000	101.76007				0.00	0	321,800,000
<b>Total LBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>321,800,000</b>
<b>Total For LBK23</b>										<b>0.00</b>	<b>0</b>	<b>321,800,000</b>
LBK24 On 10/10/2024 Spot Bond			7.82500	113.58088	7.82500	113.50944				0.00	0	4,949,116,700
<b>Total LBK24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,949,116,700</b>
<b>Total For LBK24</b>										<b>0.00</b>	<b>0</b>	<b>4,949,116,700</b>
LBK26 On 23/03/2021 Spot Bond					0.00000	101.99130				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	103.66697				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			10.28000	104.85882	10.28000	104.77222				0.00	0	1,043,800,000
<b>Total LBK28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,043,800,000</b>
<b>Total For LBK28</b>										<b>0.00</b>	<b>0</b>	<b>1,043,800,000</b>
LBK29 On 07/06/2023 Spot Bond			7.57000	108.51828	7.57000	108.45221				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	101.73752				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	102.41406				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	100.59764				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	100.51857				0.00	0	0
<b>Total LBK33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK35 On 26/03/2024 Spot Bond					0.00000	101.95696				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total LBK35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK36 On 25/06/2020 Spot Bond					0.00000	101.54805				0.00	0	0
<b>Total LBK36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK37 On 25/06/2024 Spot Bond					0.00000	101.68155				0.00	0	0
<b>Total LBK37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK38 On 16/02/2023 Spot Bond					0.00000	100.40707				0.00	0	0
<b>Total LBK38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LGL04 On 14/08/2020 Spot Bond			6.79500	101.59421	6.79500	101.53912			9,513,000,000,000.00	1,400,000,000	700,000,000	
<b>Total LGL04 SPOT</b>									<b>9,513,000,000,000.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>	
<b>Total For LGL04</b>									<b>9,513,000,000,000.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.73275				0.00	0	0
<b>Total LGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LGL06 On 04/10/2022 Spot Bond			7.84500	109.75186	7.84500	109.68265			5,334,600,000,000.00	680,000,000	3,934,900,000	
<b>Total LGL06 SPOT</b>									<b>5,334,600,000,000.00</b>	<b>680,000,000</b>	<b>3,934,900,000</b>	
<b>Total For LGL06</b>									<b>5,334,600,000,000.00</b>	<b>680,000,000</b>	<b>3,934,900,000</b>	
LGL07 On 04/10/2022 Spot Bond					0.00000	103.45176				0.00	0	0
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LGL08 On 28/02/2023 Spot Bond					0.00000	102.54083				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	103.27766				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	101.41400				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>
LHC14U On 17/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total LHC14U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC14U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHC15U On 05/06/2020 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 LHC15U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC15U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHC16L On 03/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		60,000,000,000,000.00	600,000,000	600,000,000	
<b>Total LHC16U SPOT</b>								<b>0,000,000,000,000.00</b>	<b>600,000,000</b>	<b>600,000,000</b>	
<b>Total For LHC16U</b>								<b>0,000,000,000,000.00</b>	<b>600,000,000</b>	<b>600,000,000</b>	
LHL26 On 13/11/2020 Spot Bond					0.00000	100.76676		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	100.67774		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	100.76023		0.00	0	0	
<b>Total LHL28 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LHL28</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
LHL29 On 05/12/2020 Spot Bond					0.00000	100.02479		0.00	0	0	
<b>Total LHL29 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LHL29</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.04794		0.00	0	0	
<b>Total LOM02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LOM02</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.29481		0.00	0	0	
<b>Total LOM03 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LOM03</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.30021		0.00	0	0	
<b>Total LOM04 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LOM04</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.34166		0.00	0	0	
<b>Total LRFA3 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LRFA3</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.34972		0.00	0	0	
<b>Total LRFB3 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LRFB3</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.35576		0.00	0	0	
<b>Total LRFC3 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LRFC3</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
MAQ17 On 09/03/2020 Spot Bond					0.00000	99.94180		0.00	0	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total MAQ176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ18 On 14/04/2020 Spot Bond					0.00000	99.24425				0.00	0	0
<b>Total MAQ182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ18 On 13/03/2020 Spot Bond					0.00000	99.86934				0.00	0	0
<b>Total MAQ184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBC28 On 29/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MBC28U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBC28U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 27/03/2020 Spot Bond					0.00000	101.59490				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	100.41157				0.00	0	6,000,000,000
<b>Total MBF057 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000,000</b>
<b>Total For MBF057</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000,000</b>
MBF05 On 21/05/2021 Spot Bond					0.00000	100.51045				0.00	0	0
<b>Total MBF059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF059</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF06 On 17/08/2021 Spot Bond					0.00000	100.41787				0.00	0	0
<b>Total MBF061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF061</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF06 On 07/06/2020 Spot Bond					0.00000	99.94324				0.00	0	0
<b>Total MBF062 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF062</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF06 On 07/06/2022 Spot Bond					0.00000	100.01324				0.00	0	10,000,000,000
<b>Total MBF063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For MBF063</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
MBF06 On 30/09/2020 Spot Bond					0.00000	101.46881				0.00	0	0
<b>Total MBF064 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF064</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF06 On 30/09/2022 Spot Bond					0.00000	101.42713				0.00	0	0
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03 On 11/04/2020 Spot Bond					0.00000	101.20005				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.20130				0.00	0	20,000,000,000
<b>Total MBP037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
<b>Total For MBP037</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
MBP03 On 02/11/2022 Spot Bond					0.00000	100.70621				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	100.49293				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	100.24655				0.00	0	0
<b>Total MBP040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 13/04/2021 Spot Bond					0.00000	101.18996				0.00	0	0
<b>Total MBP041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 26/04/2021 Spot Bond					0.00000	100.83584				0.00	0	0
<b>Total MBP042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 27/07/2023 Spot Bond					0.00000	100.84213				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	101.53042				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	101.54950				0.00	0	0
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 26/02/2022 Spot Bond					0.00000	100.22497				0.00	0	0
<b>Total MBP046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 26/02/2024 Spot Bond					0.00000	100.19995				0.00	0	0
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 27/03/2022 Spot Bond					0.00000	101.53044				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total MBP048 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP048</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 27/03/2024 Spot Bond					0.00000	101.54953			0.00	0	0
<b>Total MBP049 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP049</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP05 On 23/08/2022 Spot Bond					0.00000	100.23980			0.00	0	0
<b>Total MBP050 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP050</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MIL03 On 28/08/2023 Spot Bond					0.00000	117.59397			0.00	0	0
<b>Total MIL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIL03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2021 Spot Bond			6.99500	102.76074	6.99500	107.72458			0.00	0	690,000,000
<b>Total MMIG02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>690,000,000</b>
<b>Total For MMIG02</b>									<b>0.00</b>	<b>0</b>	<b>690,000,000</b>
MMIG0 On 01/06/2020 Spot Bond					0.00000	100.42476			0.00	276,000,000	138,000,000
<b>Total MMIG03 SPOT</b>									<b>0.00</b>	<b>276,000,000</b>	<b>138,000,000</b>
<b>Total For MMIG03</b>									<b>0.00</b>	<b>276,000,000</b>	<b>138,000,000</b>
MMIG0 On 12/08/2025 Spot Bond			10.83500	10.83500	10.83500	102.57118			0.00	0	0
<b>Total MMIG04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 12/08/2022 Spot Bond			7.87500	107.24608	7.87500	107.17783		7,875,000,000,000.00		1,000,000,000	2,195,600,000
<b>Total MMIG05 SPOT</b>								<b>7,875,000,000,000.00</b>	<b>1,000,000,000</b>	<b>2,195,600,000</b>	
<b>Total For MMIG05</b>								<b>7,875,000,000,000.00</b>	<b>1,000,000,000</b>	<b>2,195,600,000</b>	
MMIG0 On 19/10/2028 Spot Bond					0.00000	103.31215			0.00	0	0
<b>Total MMIG06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.86623			0.00	0	0
<b>Total MMIG07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MML01 On 10/12/2026 Spot Bond					0.00000	99.91385			0.00	0	0
<b>Total MML01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MML01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MML02 On 10/12/2026 Spot Bond			8.90500	104.18224	8.90500	104.10787			0.00	0	129,700,000
<b>Total MML02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>129,700,000</b>
<b>Total For MML02</b>									<b>0.00</b>	<b>0</b>	<b>129,700,000</b>
MQB00 On 28/08/2023 Spot Bond					0.00000	117.70822			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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	101.66079				0.00	400,000,000	200,000,000
<b>Total MTN06 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For MTN06</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
MTN07 On 13/07/2022 Spot Bond					0.00000	102.74853				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	101.74727				0.00	0	0
<b>Total MTN08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN09 On 11/10/2022 Spot Bond					0.00000	102.83125				0.00	361,890,000	90,472,500
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>361,890,000</b>	<b>90,472,500</b>
<b>Total For MTN09</b>										<b>0.00</b>	<b>361,890,000</b>	<b>90,472,500</b>
MTN10 On 11/10/2024 Spot Bond					0.00000	103.54188				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	100.62028				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	100.89827				0.00	0	0
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN13 On 04/06/2025 Spot Bond					0.00000	100.04403				0.00	0	0
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN14 On 10/05/2022 Spot Bond					0.00000	100.56710				0.00	0	0
<b>Total MTN14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN15 On 10/05/2024 Spot Bond					0.00000	100.58052				0.00	0	0
<b>Total MTN15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN16 On 30/05/2022 Spot Bond					0.00000	100.15163				0.00	0	0
<b>Total MTN16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN17 On 30/05/2024 Spot Bond					0.00000	100.15607				0.00	0	5,000,000,000

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 MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
MTN18 On 30/05/2026 Spot Bond					0.00000	100.16115				0.00	0	0
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN19 On 07/03/2025 Spot Bond					0.00000	99.93604				0.00	0	0
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN20 On 07/09/2026 Spot Bond					0.00000	99.98353				0.00	0	0
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTNC2 On 10/05/2020 Spot Bond					0.00000	100.56702				0.00	600,000,000	300,000,000
<b>Total MTNC20 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For MTNC20</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
MTNC2 On 07/09/2020 Spot Bond					0.00000	99.94164				0.00	0	0
<b>Total MTNC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTNC21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MWA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MWA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MWA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MWA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWAR(On 22/02/2021 Spot Bond					0.00000	100.26882				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	100.26592				0.00	0	0
<b>Total MWAR03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWAR03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWAR(On 22/11/2022 Spot Bond					0.00000	100.26592				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWAR04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
<b>Total N4A211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6B26 On 20/03/2020 Spot Bond					0.00000	101.75907				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	101.86746				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	101.89482				0.00	0	0
<b>Total N6D26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6D26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6E26 On 22/03/2021 Spot Bond					0.00000	101.89502				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	102.25200				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	103.59029				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>
N7A20 On 20/03/2020 Spot Bond					0.00000	101.64509				0.00	0	0
<b>Total N7A20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N7A20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N7B25 On 20/12/2021 Spot Bond					0.00000	101.73333				0.00	0	0
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N7B25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N7C25 On 20/03/2022 Spot Bond					0.00000	102.04217				0.00	0	0
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N7D25 On 20/03/2022 Spot Bond					0.00000	102.30466				0.00	0	0
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N7E25 On 20/03/2022 Spot Bond					0.00000	102.54603				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total N7E25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N7E25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NAM01 On 19/11/2022 Spot Bond			7.38500	104.60445	7.38500	104.54194			3,094,315,000,000.00	419,000,000	640,600,000
<b>Total NAM01 SPOT</b>									<b>3,094,315,000,000.00</b>	<b>419,000,000</b>	<b>640,600,000</b>
<b>Total For NAM01</b>									<b>3,094,315,000,000.00</b>	<b>419,000,000</b>	<b>640,600,000</b>
NAM02 On 29/06/2020 Spot Bond			6.60000	102.71726	6.60000	102.66268			0.00	0	0
<b>Total NAM02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NAM03 On 01/08/2023 Spot Bond			7.84500	107.50396	7.84500	107.43581			0.00	0	0
<b>Total NAM03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NAM04 On 01/08/2026 Spot Bond			9.80500	104.34108	9.80500	104.25879			0.00	0	845,200,000
<b>Total NAM04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>845,200,000</b>
<b>Total For NAM04</b>									<b>0.00</b>	<b>0</b>	<b>845,200,000</b>
NBG01 On 29/04/2022 Spot Bond					0.00000	101.05136			0.00	700,000,000	700,000,000
<b>Total NBG01G SPOT</b>									<b>0.00</b>	<b>700,000,000</b>	<b>700,000,000</b>
<b>Total For NBG01G</b>									<b>0.00</b>	<b>700,000,000</b>	<b>700,000,000</b>
NBG02 On 30/04/2024 Spot Bond					0.00000	100.96730			0.00	0	0
<b>Total NBG02G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBG02G</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBG03 On 30/04/2026 Spot Bond					0.00000	100.80113			0.00	0	0
<b>Total NBG03G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBG03G</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBG04 On 25/10/2022 Spot Bond					0.00000	100.83374			0.00	0	0
<b>Total NBG04G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBG04G</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBG05 On 25/10/2024 Spot Bond					0.00000	100.84744			0.00	0	0
<b>Total NBG05G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBG05G</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11 On 28/11/2020 Spot Bond			6.96000	103.83394	6.96000	103.77541			0.00	0	2,352,400,000
<b>Total NBK11A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,352,400,000</b>
<b>Total For NBK11A</b>									<b>0.00</b>	<b>0</b>	<b>2,352,400,000</b>
NBK12 On 19/03/2021 Spot Bond			7.05000	106.69905	7.05000	106.63815			0.00	0	1,100,000,000
<b>Total NBK12A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
<b>Total For NBK12A</b>									<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
NBK12 On 19/03/2021 Spot Bond			9.38000	104.42668	9.38000	104.34783			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NBK12A/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12A/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK13/On 19/03/2024 Spot Bond			7.64500	111.70515	7.64500	111.63609				0.00	0	0
<b>Total NBK13A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK13A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK14/On 25/06/2021 Spot Bond			6.46000	105.34847	6.46000	105.29359				0.00	0	0
<b>Total NBK14A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK14A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK15/On 11/02/2022 Spot Bond			6.71000	104.34275	6.71000	104.28601				0.00	0	0
<b>Total NBK15A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK16/On 12/02/2025 Spot Bond			8.03500	106.28936	8.03500	106.22037				0.00	0	0
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK17/On 22/04/2026 Spot Bond			8.28500	111.62911	8.28500	111.55486				0.00	0	1,220,000,000
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,220,000,000</b>
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	<b>1,220,000,000</b>
NBK18/On 01/06/2020 Spot Bond			6.60500	103.06338	6.60500	103.00830				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			7.24000	107.44695	7.24000	107.38433				0.00	0	0
<b>Total NBK19A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK19A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20/On 01/06/2026 Spot Bond			8.29000	112.69178	8.29000	112.61677				0.00	0	0
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20/On 25/06/2021 Spot Bond					0.00000	101.97163				0.00	0	0
<b>Total NBK20B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK21/On 21/07/2027 Spot Bond			9.33500	108.16806	9.33500	108.08676				0.00	0	0
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK22/On 19/11/2022 Spot Bond			7.22500	109.90512	7.22500	109.84086				0.00	0	0
<b>Total NBK22A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK22A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK23/On 19/11/2025 Spot Bond			9.09500	110.17776	9.09500	110.09703				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK24/On 19/11/2027 Spot Bond			9.07500	113.44853	9.07500	113.36557				0.00	0	1,000,000,000
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
NBK24I On 11/02/2022 Spot Bond					0.00000	100.54837				0.00	0	0
<b>Total NBK24B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK24B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK25/On 17/02/2023 Spot Bond			7.54500	7.54500	7.54500	108.62254				0.00	0	0
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK25I On 12/02/2025 Spot Bond					0.00000	103.59755				0.00	0	0
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK26/On 10/05/2023 Spot Bond			100.00000	20.78314	100.00000	20.64470				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	104.03976				0.00	0	0
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK27/On 10/05/2026 Spot Bond			9.38500	111.77444	9.38500	111.68998				0.00	0	112,300,000
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>112,300,000</b>
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	<b>112,300,000</b>
NBK28/On 02/08/2023 Spot Bond			7.18500	109.36794	7.18500	109.30432				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	100.77996				0.00	0	0
<b>Total NBK28B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK28B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK29/On 31/07/2026 Spot Bond			8.70500	109.74110	8.70500	109.66406				0.00	0	191,300,000
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>191,300,000</b>
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	<b>191,300,000</b>
NBK30/On 20/02/2024 Spot Bond			7.18000	108.66472	7.18000	108.60157				0.00	0	0
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK30I On 18/02/2021 Spot Bond					0.00000	101.19166				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NBK30B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK30B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK31/ On 09/11/2023 Spot Bond			7.24500	109.97437	7.24500	109.90988				0.00	0	1,900,000,000
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,900,000,000</b>
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	<b>1,900,000,000</b>
NBK31I On 17/02/2023 Spot Bond					0.00000	100.43606				0.00	0	0
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK34I On 10/05/2021 Spot Bond					0.00000	101.56201				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	102.11113				0.00	0	0
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK36I On 10/05/2026 Spot Bond					0.00000	105.19039				0.00	0	0
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK38I On 02/08/2021 Spot Bond					0.00000	101.70603				0.00	0	0
<b>Total NBK38B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK38B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK4 On 28/10/2024 Spot Bond			10.60000	10.60000	10.60000	62.62760				0.00	0	0
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK40I On 31/07/2026 Spot Bond					0.00000	104.99327				0.00	0	0
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK42I On 21/02/2022 Spot Bond					0.00000	101.11998				0.00	0	0
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK42B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK43I On 20/02/2024 Spot Bond					0.00000	102.36241				0.00	0	0
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK44I On 15/02/2021 Spot Bond					0.00000	100.62560				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	101.19933				0.00	0	80,000,000

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 NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
NBK46I On 15/08/2025 Spot Bond					0.00000	101.52016				0.00	0	0
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK47I On 15/02/2028 Spot Bond					0.00000	102.16364				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	100.64985				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	100.87591				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	100.93068				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>
NBK51I On 21/02/2022 Spot Bond					0.00000	100.46108				0.00	0	850,000,000
<b>Total NBK51B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>850,000,000</b>
<b>Total For NBK51B</b>										<b>0.00</b>	<b>0</b>	<b>850,000,000</b>
NBK52I On 21/02/2024 Spot Bond					0.00000	100.34785				0.00	0	0
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK53I On 21/02/2026 Spot Bond					0.00000	100.69534				0.00	0	0
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK54I On 21/02/2029 Spot Bond					0.00000	100.32582				0.00	0	0
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK7B On 19/04/2020 Spot Bond					0.00000	101.26614				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>
NBK5 On 01/08/2022 Spot Bond					0.00000	100.68898				0.00	0	0
<b>Total NBK55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK5 On 01/08/2024 Spot Bond					0.00000	100.70106				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.71047				0.00	0	0
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBKB5 On 01/08/2029 Spot Bond					0.00000	101.04751				0.00	0	0
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.24480				0.00	0	200,000,000
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.24828				0.00	0	0
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.25124				0.00	0	0
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.87418				0.00	0	0
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			9.77000	107.90804	9.77000	107.82324				0.00	0	0
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.86367				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			9.80500	107.15698	9.80500	107.07247				0.00	0	0
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.87418				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.89087				0.00	0	0
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.91188				0.00	0	0
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2020 Spot Bond					0.00000	101.85191				0.00	0	0
<b>Total NCLN94 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN94</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NDAL0 On 18/02/2021 Spot Bond					0.00000	100.37861				0.00	0	0
<b>Total NDAL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NDAL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED09  On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NED09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED10  On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NED10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED11  On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NED11U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED11U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED12  On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NED12U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED12U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NED19 On 01/07/2020 Spot Bond					0.00000	102.58666			0.00	28,836,000,000	14,368,000,000
<b>Total NED19 SPOT</b>									<b>0.00</b>	<b>28,836,000,000</b>	<b>14,368,000,000</b>
<b>Total For NED19</b>									<b>0.00</b>	<b>28,836,000,000</b>	<b>14,368,000,000</b>
NED20 On 01/07/2020 Spot Bond			6.74500	103.46534	6.74500	103.40920			0.00	0	3,030,000,000
<b>Total NED20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,030,000,000</b>
<b>Total For NED20</b>									<b>0.00</b>	<b>0</b>	<b>3,030,000,000</b>
NEDT1 On 21/05/2021 Spot Bond					0.00000	105.61073			0.00	0	2,010,000,000
<b>Total NEDT1A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,010,000,000</b>
<b>Total For NEDT1A</b>									<b>0.00</b>	<b>0</b>	<b>2,010,000,000</b>
NEDT1  On 26/11/2021 Spot Bond					0.00000	106.35557			0.00	0	1,789,500
<b>Total NEDT1B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,789,500</b>
<b>Total For NEDT1B</b>									<b>0.00</b>	<b>0</b>	<b>1,789,500</b>
NGL01 On 22/09/2021 Spot Bond					0.00000	105.60283			0.00	34,350,600,000	17,305,300,000
<b>Total NGL01 SPOT</b>									<b>0.00</b>	<b>34,350,600,000</b>	<b>17,305,300,000</b>
<b>Total For NGL01</b>									<b>0.00</b>	<b>34,350,600,000</b>	<b>17,305,300,000</b>
NGL02 On 15/03/2022 Spot Bond					0.00000	106.42044			0.00	0	452,200,000
<b>Total NGL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>452,200,000</b>
<b>Total For NGL02</b>									<b>0.00</b>	<b>0</b>	<b>452,200,000</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	100.26296			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	106.05239			0.00	122,176,000	30,544,000
<b>Total NGL04 SPOT</b>									<b>0.00</b>	<b>122,176,000</b>	<b>30,544,000</b>
<b>Total For NGL04</b>									<b>0.00</b>	<b>122,176,000</b>	<b>30,544,000</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
NGL05 On 26/07/2023 Spot Bond					0.00000	103.13579				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	101.53358				0.00	0	0
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL07 On 09/04/2024 Spot Bond					0.00000	101.47003				0.00	0	0
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGLT1/ On 01/07/2022 Spot Bond					0.00000	107.47619				0.00	0	0
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGLT1A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGLT1/ On 20/10/2023 Spot Bond					0.00000	102.37659				0.00	0	0
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGT10: On 25/03/2024 Spot Bond					0.00000	104.98252				0.00	2,960,000,000	3,460,000,000
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>2,960,000,000</b>	<b>3,460,000,000</b>
<b>Total For NGT103</b>										<b>0.00</b>	<b>2,960,000,000</b>	<b>3,460,000,000</b>
NGT10: On 15/01/2025 Spot Bond					0.00000	102.55428				0.00	0	699,200,000
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>699,200,000</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	<b>699,200,000</b>
NGT10: On 22/05/2025 Spot Bond					0.00000	100.33543				0.00	0	0
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 25/11/2020 Spot Bond			10.00000	103.68700	10.00000	103.60600				0.00	0	0
<b>Total NHM001/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM001/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 12/05/2021 Spot Bond			13.50000	104.32595	13.50000	104.21368				0.00	0	0
<b>Total NHM002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 16/04/2021 Spot Bond					0.00000	101.41465				0.00	0	0
<b>Total NHM006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 16/04/2022 Spot Bond					0.00000	101.48197				0.00	0	0
<b>Total NHM007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NHM00 On 26/04/2020 Spot Bond					0.00000	100.97081			0.00	0	0
<b>Total NHM008 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM008</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 26/04/2022 Spot Bond					0.00000	101.11338			0.00	0	0
<b>Total NHM009 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM009</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 24/05/2020 Spot Bond					0.00000	100.27910			0.00	0	0
<b>Total NHM010 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM010</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 24/05/2022 Spot Bond					0.00000	100.31907			0.00	0	0
<b>Total NHM011 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM011</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 13/06/2022 Spot Bond					0.00000	99.81148			0.00	0	0
<b>Total NHM012 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM012</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 09/09/2020 Spot Bond					0.00000	99.88062			0.00	0	0
<b>Total NHM013 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM013</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 20/11/2021 Spot Bond					0.00000	100.38385			0.00	0	0
<b>Total NHM014 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM014</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	99.81973			0.00	0	0
<b>Total NHM015 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM015</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NI202 On 07/12/2033 Spot Bond			4.93000	4.93000	4.93000	201.26829			0.00	0	0
<b>Total NI202 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI202</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NI210 On 31/03/2028 Spot Bond			4.49000	4.49000	4.49000	177.73468			0.00	0	0
<b>Total NI210 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI210</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NI25 On 31/01/2025 Spot Bond			4.40500	4.40500	4.40500	131.18721			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			4.66000	4.66000	4.66000	94.05553		4,287,200,000,000.00	920,000,000	460,000,000	
<b>Total NI29 SPOT</b>								<b>4,287,200,000,000.00</b>	<b>920,000,000</b>	<b>460,000,000</b>	
<b>Total For NI29</b>								<b>4,287,200,000,000.00</b>	<b>920,000,000</b>	<b>460,000,000</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
NI33	On	28/02/2033	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NI33 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI33</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NI38	On	31/01/2038	Spot Bond			4.84000	4.84000	4.84000	101.55963			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			4.51000	4.51000	4.51000	130.55938			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			4.90000	4.90000	4.90000	128.25722			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			4.63000	4.63000	4.63000	175.99879			0.00	0	0
<b>Total NILB14 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB14</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NILB15	On	31/03/2028	Spot Bond			5.34000	167.60626	5.34000	167.49105			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			4.80500	102.11340	4.80500	102.04733			0.00	0	0
<b>Total NILB17 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB17</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NMP20	On	24/07/2020	Spot Bond			6.29000	102.26072	6.29000	102.20910			0.00	0	0
<b>Total NMP20N SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NMP20N</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NN010	On	01/10/2020	Spot Bond					0.00000	101.38418			0.00	0	2,000,000,000
<b>Total NN010 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For NN010</b>												<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
NN011	On	23/06/2021	Spot Bond					0.00000	101.61703			0.00	0	2,500,000,000
<b>Total NN011 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For NN011</b>												<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
NN013	On	09/09/2020	Spot Bond					0.00000	101.87950			0.00	0	0
<b>Total NN013 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN013</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN014 On 10/09/2024 Spot Bond					0.00000	102.84314				0.00	0	0
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN015 On 20/09/2020 Spot Bond					0.00000	101.66441				0.00	652,351,000	326,175,500
<b>Total NN015 SPOT</b>										<b>0.00</b>	<b>652,351,000</b>	<b>326,175,500</b>
<b>Total For NN015</b>										<b>0.00</b>	<b>652,351,000</b>	<b>326,175,500</b>
NN016 On 20/03/2024 Spot Bond					0.00000	101.75680				0.00	0	0
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN019 On 11/10/2022 Spot Bond					0.00000	100.76539				0.00	0	0
<b>Total NN019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN02 On 24/07/2023 Spot Bond					0.00000	114.54994				0.00	0	0
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN022 On 31/10/2025 Spot Bond					0.00000	100.87059				0.00	0	0
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN023 On 07/11/2025 Spot Bond					0.00000	101.07082				0.00	0	0
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN026 On 21/11/2025 Spot Bond					0.00000	101.23266				0.00	0	0
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN028 On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NN028U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN028U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN03 On 23/11/2023 Spot Bond					0.00000	100.26465				0.00	0	0
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN034 On 06/02/2026 Spot Bond					0.00000	100.67669				0.00	0	0
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN036 On 28/02/2023 Spot Bond					0.00000	100.15309				0.00	0	0
<b>Total NN036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NN037 On 28/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,000
<b>Total NN037 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 NN037</b>									<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>
NN039 On 06/03/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NN039 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN039</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NN04 On 22/02/2024 Spot Bond					0.00000	100.26882			0.00	0	0
<b>Total NN04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NN040 On 06/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NN040 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN040</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NN05 On 12/03/2024 Spot Bond					0.00000	99.86875			0.00	0	0
<b>Total NN05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NN06 On 12/03/2026 Spot Bond					0.00000	99.86391			0.00	0	0
<b>Total NN06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NN08 On 28/05/2020 Spot Bond					0.00000	102.11385			0.00	0	0
<b>Total NN08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NN09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NNF01 On 19/01/2021 Spot Bond					0.00000	100.07244			0.00	0	0
<b>Total NNF01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NNF01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NNF02 On 01/08/2022 Spot Bond					0.00000	89.55888			0.00	0	0
<b>Total NNF02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NNF02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NNF03 On 01/08/2022 Spot Bond					0.00000	89.55888			0.00	0	4,000,000,000
<b>Total NNF03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
<b>Total For NNF03</b>									<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
NNF04 On 05/08/2024 Spot Bond					0.00000	106.44428			0.00	0	0
<b>Total NNF04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NNF04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NNF06 On 12/09/2024 Spot Bond					0.00000	104.15026				0.00	0	0
<b>Total NNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NNF06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NNF07 On 20/09/2020 Spot Bond					0.00000	108.09701				0.00	0	0
<b>Total NNF07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NNF07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NNF08 On 22/09/2020 Spot Bond					0.00000	107.96913				0.00	0	0
<b>Total NNF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NNF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NNF09 On 03/06/2020 Spot Bond					0.00000	94.63588				0.00	0	0
<b>Total NNF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NNF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2020 Spot Bond			7.92500	7.92500	7.92500	100.92150				0.00	0	0
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2020 Spot Bond					0.00000	100.29034				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	100.26418				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	100.26454				0.00	0	0
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.25403				0.00	0	0
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2020 Spot Bond			7.12000	7.12000	7.12000	101.13960				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	100.26370				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	100.27642				0.00	0	0
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.26893			0.00	0	0
<b>Total NQ1B21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2020 Spot Bond			7.32000	7.32000	7.32000	101.14682			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	100.27648			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	100.30618			0.00	0	0
<b>Total NQF1D5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02: On 31/10/2022 Spot Bond			7.04000	116.72064	7.04000	116.65410			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			4.13500	186.76421	4.13500	186.65385			0.00	0	0
<b>Total NRA023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02: On 30/11/2028 Spot Bond			10.00500	116.17697	10.00500	116.08404		201,890,895,000.00		20,179,000	6,415,754,300
<b>Total NRA028 SPOT</b>								<b>201,890,895,000.00</b>		<b>20,179,000</b>	<b>6,415,754,300</b>
<b>Total For NRA028</b>								<b>201,890,895,000.00</b>		<b>20,179,000</b>	<b>6,415,754,300</b>
NRA02: On 30/11/2028 Spot Bond			100.00000	15.36245	100.00000	15.26068			0.00	0	0
<b>Total NRA028/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA028/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NSN97U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NSN97U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC19 On 27/07/2020 Spot Bond					0.00000	101.25407			0.00	18,000,000	9,000,000
<b>Total NTC19 SPOT</b>									<b>0.00</b>	<b>18,000,000</b>	<b>9,000,000</b>
<b>Total For NTC19</b>									<b>0.00</b>	<b>18,000,000</b>	<b>9,000,000</b>
NTC20 On 27/07/2020 Spot Bond					0.00000	101.23177			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	102.68372			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC22 On 15/02/2021 Spot Bond					0.00000	100.80573			0.00	0	0
<b>Total NTC22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC23 On 15/02/2023 Spot Bond					0.00000	101.10522			0.00	700,000,000	700,000,000
<b>Total NTC23 SPOT</b>									<b>0.00</b>	<b>700,000,000</b>	<b>700,000,000</b>
<b>Total For NTC23</b>									<b>0.00</b>	<b>700,000,000</b>	<b>700,000,000</b>
NTC24 On 29/03/2021 Spot Bond					0.00000	101.55958			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	100.19343			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	100.00182			0.00	0	0
<b>Total NTC26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC27 On 12/06/2023 Spot Bond					0.00000	99.87702			0.00	0	0
<b>Total NTC27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC28 On 12/12/2024 Spot Bond					0.00000	99.87581			0.00	0	0
<b>Total NTC28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OMI01 On 22/11/2022 Spot Bond					0.00000	100.27155			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>
OML04 On 19/03/2020 Spot Bond					0.00000	102.01223			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			7.20500	7.20500	7.20500	104.61155			0.00	0	1,500,000,000
<b>Total OML05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For OML05</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
OML06 On 19/03/2022 Spot Bond			7.54500	104.85005	7.54500	109.93244			0.00	0	1,500,000,000
<b>Total OML06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For OML06</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
OML07 On 19/03/2025 Spot Bond			9.82500	104.10670	9.82500	109.48321		668,100,000,000.00		68,000,000	1,068,000,000
<b>Total OML07 SPOT</b>								<b>668,100,000,000.00</b>		<b>68,000,000</b>	<b>1,068,000,000</b>
<b>Total For OML07</b>								<b>668,100,000,000.00</b>		<b>68,000,000</b>	<b>1,068,000,000</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
OML08 On 14/09/2020 Spot Bond					0.00000	100.44523			0.00	3,400,000,000	1,700,000,000
<b>Total OML08 SPOT</b>									<b>0.00</b>	<b>3,400,000,000</b>	<b>1,700,000,000</b>
<b>Total For OML08</b>									<b>0.00</b>	<b>3,400,000,000</b>	<b>1,700,000,000</b>
OML09 On 14/09/2022 Spot Bond			7.84500	106.70214	7.84500	106.63450			0.00	0	1,467,200,000
<b>Total OML09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,467,200,000</b>
<b>Total For OML09</b>									<b>0.00</b>	<b>0</b>	<b>1,467,200,000</b>
OML10 On 14/09/2025 Spot Bond			9.82500	106.22281	9.82500	106.13887			0.00	0	920,000,000
<b>Total OML10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>920,000,000</b>
<b>Total For OML10</b>									<b>0.00</b>	<b>0</b>	<b>920,000,000</b>
OML11 On 11/06/2024 Spot Bond					0.00000	100.32765			0.00	0	0
<b>Total OML11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBAJ1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBAJ1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBAV1L On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBAV1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBAV1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBBJ1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBBJ1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBDJ1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBDJ1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBGJ1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBGJ1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBJC1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBJC1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBJJ1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBJJ1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBKJ1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBKJ1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PBKS11 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBKS1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBKS1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBKX11 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBKX1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBKX1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBLS11 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBLS1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBLS1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBLT11 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBLT1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBLT1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBUC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBUC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBUJ11 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBUJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBUJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBVJ11 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBVJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBVJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM12 On 25/11/2020 Spot Bond			10.00000	103.68700	10.00000	103.60600				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	99.86914				0.00	0	0
<b>Total PMM38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PMM46U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM46U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM51 On 28/02/2022 Spot Bond					0.00000	100.16223				0.00	0	0
<b>Total PMM51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM53 On 08/10/2021 Spot Bond					0.00000	101.36838				0.00	0	0
<b>Total PMM53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM53</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM54 On 07/05/2021 Spot Bond					0.00000	100.64126			0.00	0	0
<b>Total PMM54 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM54</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM55 On 28/08/2021 Spot Bond					0.00000	100.16667			0.00	0	0
<b>Total PMM55 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM55</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2A On 20/02/2022 Spot Bond					0.00000	100.34162			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	100.35572			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	100.38387			0.00	0	0
<b>Total PRE2B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2C On 20/02/2022 Spot Bond					0.00000	100.38789			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	100.39191			0.00	0	0
<b>Total PRE2D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			7.82000	116.14633	8.02500	114.92348		518,492,193,834,000.00	1,286,252,198,700	1,521,887,818,400	
<b>Total R186 SPOT</b>								<b>18,492,193,834,000.00</b>	<b>286,252,198,700</b>	<b>521,887,818,400</b>	
<b>Total For R186</b>								<b>18,492,193,834,000.00</b>	<b>286,252,198,700</b>	<b>521,887,818,400</b>	
R197 On 07/12/2023 Spot Bond			2.75000	306.52734	2.93500	304.47587		356,440,124,700,000.00	129,614,590,800	96,676,332,500	
<b>Total R197 SPOT</b>								<b>6,440,124,700,000.00</b>	<b>129,614,590,800</b>	<b>96,676,332,500</b>	
<b>Total For R197</b>								<b>6,440,124,700,000.00</b>	<b>129,614,590,800</b>	<b>96,676,332,500</b>	
R202 On 07/12/2033 Spot Bond			3.93000	223.80332	3.93000	223.67473		115,631,334,402,000.00	29,422,731,400	177,804,941,900	
<b>Total R202 SPOT</b>								<b>15,631,334,402,000.00</b>	<b>29,422,731,400</b>	<b>177,804,941,900</b>	
<b>Total For R202</b>								<b>15,631,334,402,000.00</b>	<b>29,422,731,400</b>	<b>177,804,941,900</b>	
R2023 On 28/02/2023 Spot Bond			6.09000	104.65913	6.24500	104.18107		579,315,149,818,000.00	1,408,754,540,200	1,927,562,689,100	
<b>Total R2023 SPOT</b>								<b>9,315,149,818,000.00</b>	<b>408,754,540,200</b>	<b>927,562,689,100</b>	
<b>Total For R2023</b>								<b>9,315,149,818,000.00</b>	<b>408,754,540,200</b>	<b>927,562,689,100</b>	
R2030 On 31/01/2030 Spot Bond			9.07000	93.92759	9.07000	93.85894		729,531,788,413,000.00	1,513,730,075,900	1,441,474,677,200	
<b>Total R2030 SPOT</b>								<b>9,531,788,413,000.00</b>	<b>513,730,075,900</b>	<b>441,474,677,200</b>	
<b>Total For R2030</b>								<b>9,531,788,413,000.00</b>	<b>513,730,075,900</b>	<b>441,474,677,200</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032 On 31/03/2032 Spot Bond			9.50500	94.72379	9.50500	94.65172			698,968,893,480,500.00	1,967,277,106,100	926,698,496,700
<b>Total R2032 SPOT</b>									<b>18,968,893,480,500.00</b>	<b>967,277,106,100</b>	<b>926,698,496,700</b>
<b>Total For R2032</b>									<b>18,968,893,480,500.00</b>	<b>967,277,106,100</b>	<b>926,698,496,700</b>
R2035 On 28/02/2035 Spot Bond			9.90500	92.28094	9.90500	92.20864			785,083,915,024,000.00	483,097,820,800	972,883,287,900
<b>Total R2035 SPOT</b>									<b>15,083,915,024,000.00</b>	<b>483,097,820,800</b>	<b>972,883,287,900</b>
<b>Total For R2035</b>									<b>15,083,915,024,000.00</b>	<b>483,097,820,800</b>	<b>972,883,287,900</b>
R2037 On 31/01/2037 Spot Bond			10.09000	88.09879	10.09000	88.02735			082,427,724,920,000.00	503,709,388,000	993,496,890,400
<b>Total R2037 SPOT</b>									<b>12,427,724,920,000.00</b>	<b>503,709,388,000</b>	<b>993,496,890,400</b>
<b>Total For R2037</b>									<b>12,427,724,920,000.00</b>	<b>503,709,388,000</b>	<b>993,496,890,400</b>
R2040 On 31/01/2040 Spot Bond			10.19000	90.85965	10.19000	90.78524			013,500,033,318,000.00	295,731,112,200	409,500,524,700
<b>Total R2040 SPOT</b>									<b>13,500,033,318,000.00</b>	<b>295,731,112,200</b>	<b>409,500,524,700</b>
<b>Total For R2040</b>									<b>13,500,033,318,000.00</b>	<b>295,731,112,200</b>	<b>409,500,524,700</b>
R2044 On 31/01/2044 Spot Bond			10.27500	87.40774	10.27500	87.33558			580,691,652,337,500.00	640,456,608,500	1,297,286,660,800
<b>Total R2044 SPOT</b>									<b>10,691,652,337,500.00</b>	<b>640,456,608,500</b>	<b>297,286,660,800</b>
<b>Total For R2044</b>									<b>10,691,652,337,500.00</b>	<b>640,456,608,500</b>	<b>297,286,660,800</b>
R2048 On 28/02/2048 Spot Bond			10.26500	86.36938	10.26500	86.29931			873,624,493,412,500.00	2,033,475,352,500	1,491,089,340,100
<b>Total R2048 SPOT</b>									<b>13,624,493,412,500.00</b>	<b>033,475,352,500</b>	<b>491,089,340,100</b>
<b>Total For R2048</b>									<b>13,624,493,412,500.00</b>	<b>033,475,352,500</b>	<b>491,089,340,100</b>
R208 On 31/03/2021 Spot Bond			6.00000	103.72332	6.04000	103.63201			215,336,102,600,000.00	202,556,017,100	312,889,155,400
<b>Total R208 SPOT</b>									<b>15,336,102,600,000.00</b>	<b>202,556,017,100</b>	<b>312,889,155,400</b>
<b>Total For R208</b>									<b>15,336,102,600,000.00</b>	<b>202,556,017,100</b>	<b>312,889,155,400</b>
R209 On 31/03/2036 Spot Bond			9.78500	74.40421	9.96000	73.25314			141,333,384,181,000.00	729,824,566,600	755,476,837,500
<b>Total R209 SPOT</b>									<b>11,333,384,181,000.00</b>	<b>729,824,566,600</b>	<b>755,476,837,500</b>
<b>Total For R209</b>									<b>11,333,384,181,000.00</b>	<b>729,824,566,600</b>	<b>755,476,837,500</b>
R210 On 31/03/2028 Spot Bond			3.73000	187.61402	3.78000	186.84751			11,704,874,280,000.00	3,138,036,000	78,675,690,900
<b>Total R210 SPOT</b>									<b>11,704,874,280,000.00</b>	<b>3,138,036,000</b>	<b>78,675,690,900</b>
<b>Total For R210</b>									<b>11,704,874,280,000.00</b>	<b>3,138,036,000</b>	<b>78,675,690,900</b>
R212 On 31/01/2022 Spot Bond			2.40000	163.63967	2.59000	162.99464			464,534,825,120,000.00	610,222,843,800	251,373,428,300
<b>Total R212 SPOT</b>									<b>14,534,825,120,000.00</b>	<b>610,222,843,800</b>	<b>251,373,428,300</b>
<b>Total For R212</b>									<b>14,534,825,120,000.00</b>	<b>610,222,843,800</b>	<b>251,373,428,300</b>
R213 On 28/02/2031 Spot Bond			9.09500	85.83071	9.29500	84.54313			061,558,245,478,500.00	446,570,450,300	499,810,280,800
<b>Total R213 SPOT</b>									<b>11,558,245,478,500.00</b>	<b>446,570,450,300</b>	<b>499,810,280,800</b>
<b>Total For R213</b>									<b>11,558,245,478,500.00</b>	<b>446,570,450,300</b>	<b>499,810,280,800</b>
R214 On 28/02/2041 Spot Bond			10.15000	68.71931	10.15000	68.66417			246,138,818,095,000.00	516,860,967,300	745,778,445,300
<b>Total R214 SPOT</b>									<b>16,138,818,095,000.00</b>	<b>516,860,967,300</b>	<b>745,778,445,300</b>
<b>Total For R214</b>									<b>16,138,818,095,000.00</b>	<b>516,860,967,300</b>	<b>745,778,445,300</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
RC001\ On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC001U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC001U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC002\ On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC002U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC002U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC003\ On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC003U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC003U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC004\ On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC004U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC004U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC005\ On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC005U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC005U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC006\ On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC006U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC006U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC007\ On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC007U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC007U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC008\ On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC008U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC008U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC009\ On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC009U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC009U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC010\ On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC010U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC010U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC011\ On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC011U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC011U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC013\ On 04/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC013U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC013U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RC014  On 27/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC014U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC014U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC015  On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC015U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC015U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC016  On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC016U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC016U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC017  On 23/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC017U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC017U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC018  On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC018U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC018U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC019  On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		200,000,000,000,000.00		2,000,000,000	2,000,000,000	
<b>Total RC019U SPOT</b>								<b>10,000,000,000,000.00</b>		<b>2,000,000,000</b>	<b>2,000,000,000</b>	
<b>Total For RC019U</b>								<b>10,000,000,000,000.00</b>		<b>2,000,000,000</b>	<b>2,000,000,000</b>	
RDF02  On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF06  On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF07  On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF08  On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF09  On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF10  On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDF11  On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF11U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF11U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF12  On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF12U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF12U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF13  On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF13U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF13U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF14  On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF14U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF14U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF15  On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF15U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF15U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF16  On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF16U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF16U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF17  On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF17U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF17U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF18  On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF18U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF18U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF19  On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF19U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF19U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDF26  On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RDF26U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF26U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0  On 30/09/2021 Spot Bond					0.00000	102.64325			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	100.09115			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB1 On 27/03/2020 Spot Bond					0.00000	101.65819				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	102.42088				0.00	0	0
<b>Total RDFB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.03848				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	100.19182				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	99.87312				0.00	550,000,000	550,000,000
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>550,000,000</b>	<b>550,000,000</b>
<b>Total For RDFB14</b>										<b>0.00</b>	<b>550,000,000</b>	<b>550,000,000</b>
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.34360				0.00	0	0
<b>Total RDFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.63953				0.00	0	0
<b>Total RDFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.61556				0.00	0	0
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.74782				0.00	0	0
<b>Total RDFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 22/03/2022 Spot Bond					0.00000	101.66560				0.00	0	0
<b>Total RDFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.71402				0.00	0	0
<b>Total RDFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.76443				0.00	0	0
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.58141				0.00	0	0
<b>Total RDFB22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.33886				0.00	0	0
<b>Total RDFB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.44500				0.00	0	0
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.35411				0.00	0	0
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC4 On 04/06/2020 Spot Bond					0.00000	100.17205				0.00	0	800,000,000
<b>Total RDFC48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
<b>Total For RDFC48</b>										<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
RDFC4 On 29/07/2020 Spot Bond					0.00000	100.78193				0.00	0	0
<b>Total RDFC49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC49</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.39012				0.00	0	0
<b>Total RDFC50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REB17 On 21/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total REB17U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REB17U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED12 On 12/04/2021 Spot Bond					0.00000	101.74635				0.00	0	0
<b>Total RED121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED20 On 05/07/2020 Spot Bond					0.00000	102.21085				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	102.48836				0.00	0	0
<b>Total RED301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED50 On 05/12/2022 Spot Bond					0.00000	100.02960				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RED60 On 09/03/2022 Spot Bond					0.00000	102.74242			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	103.38055			0.00	0	0
<b>Total RED602 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED602</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RED70: On 17/04/2022 Spot Bond					0.00000	101.94506			0.00	220,000,000	610,000,000
<b>Total RED702 SPOT</b>									<b>0.00</b>	<b>220,000,000</b>	<b>610,000,000</b>
<b>Total For RED702</b>									<b>0.00</b>	<b>220,000,000</b>	<b>610,000,000</b>
RED80 On 06/04/2021 Spot Bond					0.00000	102.04811			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	101.72441			0.00	0	0
<b>Total RED901 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED901</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RES04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES35 On 25/08/2021 Spot Bond					0.00000	100.76517			0.00	0	0
<b>Total RES35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES38 On 01/08/2020 Spot Bond					0.00000	100.71569			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	101.27197			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	100.15566			0.00	0	0
<b>Total RES41 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES41</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RES42U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES42U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RES44U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES44U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES45I On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES45U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES45U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES46U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES46U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES47U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES47U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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			7.03500	106.90020	7.03500	106.83963				0.00	0	0
<b>Total RW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RW23 On 10/12/2023 Spot Bond			7.89500	107.47553	7.89500	107.40734				0.00	0	179,077,900
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>179,077,900</b>
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	<b>179,077,900</b>
RW28 On 10/12/2028 Spot Bond			10.91500	98.76797	10.91500	98.68198				0.00	0	53,100,000
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>53,100,000</b>
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	<b>53,100,000</b>
SBK12/ On 25/11/2020 Spot Bond			10.00000	103.68700	10.00000	103.60600				0.00	0	0
<b>Total SBK12/R157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK12/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK18 On 24/10/2020 Spot Bond					0.00000	101.78357				0.00	0	100,000,000
<b>Total SBK18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For SBK18</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
SBK22 On 28/05/2020 Spot Bond					0.00000	100.72552				0.00	140,000,000	70,000,000
<b>Total SBK22 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
<b>Total For SBK22</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
SBK23 On 28/05/2022 Spot Bond			7.51500	111.34361	7.51500	111.27592				0.00	0	2,170,000,000
<b>Total SBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,170,000,000</b>
<b>Total For SBK23</b>										<b>0.00</b>	<b>0</b>	<b>2,170,000,000</b>
SBK24 On 19/10/2020 Spot Bond					0.00000	102.72851				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total SBK24/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK24/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK25 On 25/04/2021 Spot Bond					0.00000	104.22888			0.00	3,740,000,000	1,870,000,000
<b>Total SBK25 SPOT</b>									<b>0.00</b>	<b>3,740,000,000</b>	<b>1,870,000,000</b>
<b>Total For SBK25</b>									<b>0.00</b>	<b>3,740,000,000</b>	<b>1,870,000,000</b>
SBK26 On 25/04/2021 Spot Bond			7.31500	109.78433	7.31500	109.71971			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	100.78228			0.00	0	0
<b>Total SBN01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS18 On 23/06/2021 Spot Bond					0.00000	102.67616			0.00	440,000,000	345,000,000
<b>Total SBS18 SPOT</b>									<b>0.00</b>	<b>440,000,000</b>	<b>345,000,000</b>
<b>Total For SBS18</b>									<b>0.00</b>	<b>440,000,000</b>	<b>345,000,000</b>
SBS19 On 23/06/2021 Spot Bond			7.15500	105.78423	7.15500	105.72329		53,662,500,000,000.00	7,500,000,000	2,500,000,000	
<b>Total SBS19 SPOT</b>								<b>53,662,500,000,000.00</b>	<b>7,500,000,000</b>	<b>2,500,000,000</b>	
<b>Total For SBS19</b>								<b>53,662,500,000,000.00</b>	<b>7,500,000,000</b>	<b>2,500,000,000</b>	
SBS20 On 15/05/2026 Spot Bond			8.27500	111.60995	8.27500	111.53539			0.00	0	343,600,000
<b>Total SBS20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>343,600,000</b>
<b>Total For SBS20</b>									<b>0.00</b>	<b>0</b>	<b>343,600,000</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	104.83237			0.00	0	0
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS27 On 20/02/2024 Spot Bond			7.07500	110.86407	7.07500	110.80056			0.00	0	0
<b>Total SBS27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS3 On 25/05/2026 Spot Bond			8.45500	101.13182	8.45500	101.06283			0.00	0	30,200,000
<b>Total SBS3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,200,000</b>
<b>Total For SBS3</b>									<b>0.00</b>	<b>0</b>	<b>30,200,000</b>
SBS31 On 12/06/2027 Spot Bond			8.58000	108.73943	8.58000	108.66458			0.00	0	1,677,000,000
<b>Total SBS31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,677,000,000</b>
<b>Total For SBS31</b>									<b>0.00</b>	<b>0</b>	<b>1,677,000,000</b>
SBS34 On 19/09/2024 Spot Bond			8.52500	105.54357	8.52500	110.50594			0.00	0	3,500,000,000
<b>Total SBS34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,500,000,000</b>
<b>Total For SBS34</b>									<b>0.00</b>	<b>0</b>	<b>3,500,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS38 On 29/01/2025 Spot Bond			8.17500	104.61166	8.17500	104.54260			0.00	0	0
<b>Total SBS38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS39 On 29/01/2030 Spot Bond			9.29500	103.69512	9.29500	103.61750			0.00	0	259,500,000
<b>Total SBS39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>259,500,000</b>
<b>Total For SBS39</b>									<b>0.00</b>	<b>0</b>	<b>259,500,000</b>
SBS4 On 16/11/2021 Spot Bond			6.84500	105.42812	6.84500	105.36965			0.00	0	588,600,000
<b>Total SBS4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>588,600,000</b>
<b>Total For SBS4</b>									<b>0.00</b>	<b>0</b>	<b>588,600,000</b>
SBS40 On 12/11/2020 Spot Bond					0.00000	100.93862			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			7.31500	109.58650	7.31500	109.52162			0.00	0	176,200,000
<b>Total SBS41 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>176,200,000</b>
<b>Total For SBS41</b>									<b>0.00</b>	<b>0</b>	<b>176,200,000</b>
SBS42 On 12/11/2025 Spot Bond			8.24500	114.10911	8.24500	114.03316			0.00	0	62,200,000
<b>Total SBS42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>62,200,000</b>
<b>Total For SBS42</b>									<b>0.00</b>	<b>0</b>	<b>62,200,000</b>
SBS43 On 12/11/2027 Spot Bond			8.61500	115.68027	8.61500	115.59988			0.00	0	0
<b>Total SBS43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS45 On 15/02/2021 Spot Bond					0.00000	101.02889			0.00	0	0
<b>Total SBS45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS46 On 15/02/2023 Spot Bond			7.18000	109.70568	7.18000	109.64191			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	102.32330			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>
SBS49 On 31/01/2022 Spot Bond					0.00000	101.64138			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			7.17500	104.94813	7.17500	104.88716			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS51 On 31/01/2024 Spot Bond			8.92000	8.92000	8.92000	103.69080				0.00	0	0
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS52 On 29/01/2030 Spot Bond					0.00000	104.61808				0.00	0	0
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	104.14629				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	100.08096				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	101.05660				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			6.84000	106.48226	6.84000	106.42358				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	101.68289				0.00	0	0
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	102.37389				0.00	0	536,600,000
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>536,600,000</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	<b>536,600,000</b>
SBS59 On 09/10/2020 Spot Bond					0.00000	101.50758				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	101.96344				0.00	0	0
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS62 On 31/01/2024 Spot Bond					0.00000	101.27804				0.00	0	0
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS63 On 31/01/2026 Spot Bond					0.00000	101.48870				0.00	0	0
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS64 On 31/01/2029 Spot Bond					0.00000	101.67798				0.00	0	0
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS65 On 15/05/2024 Spot Bond					0.00000	100.40584				0.00	0	0
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS66 On 26/06/2022 Spot Bond					0.00000	101.54876				0.00	0	0
<b>Total SBS66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS67 On 26/06/2029 Spot Bond					0.00000	102.40344				0.00	0	0
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	100.27044				0.00	0	0
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS69 On 02/12/2034 Spot Bond					0.00000	100.08990				0.00	0	0
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI11 On 07/12/2023 Spot Bond			3.83500	295.58006	3.83500	295.41251				0.00	0	0
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI14 On 07/12/2033 Spot Bond			4.88000	4.88000	4.88000	202.32174				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	107.69700				0.00	0	19,973,900
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,973,900</b>
<b>Total For SBT101</b>										<b>0.00</b>	<b>0</b>	<b>19,973,900</b>
SBT102 On 30/09/2022 Spot Bond					0.00000	108.37779				0.00	2,295,728,800	1,863,855,900
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>2,295,728,800</b>	<b>1,863,855,900</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>2,295,728,800</b>	<b>1,863,855,900</b>
SBT103 On 31/03/2024 Spot Bond					0.00000	104.76902				0.00	800,000,000	3,820,000,000
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>3,820,000,000</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>800,000,000</b>	<b>3,820,000,000</b>
SBT201 On 13/02/2023 Spot Bond					0.00000	104.61268				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBT202 On 03/12/2023 Spot Bond					0.00000	101.10454				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			8.29500	109.35692	8.29500	109.28409				0.00	0	937,500,000
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>937,500,000</b>
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	<b>937,500,000</b>
SBT204 On 16/04/2024 Spot Bond					0.00000	101.29939				0.00	0	0
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBT206 On 31/01/2025 Spot Bond					0.00000	100.95254				0.00	400,000,000	1,400,000,000
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>1,400,000,000</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>400,000,000</b>	<b>1,400,000,000</b>
SGI004 On 20/01/2021 Spot Bond					0.00000	101.90459				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	101.91594				0.00	0	0
<b>Total SGI005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SGI006 On 11/07/2022 Spot Bond					0.00000	99.54629				0.00	0	0
<b>Total SGI006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SHI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS11U On 25/11/2020 Spot Bond			10.00000	103.68700	10.00000	103.60600				0.00	0	0
<b>Total SHS11U/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS11U/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLI4 On 15/08/2021 Spot Bond					0.00000	101.60154				0.00	0	0
<b>Total SLI4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLI4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.43639				0.00	0	0
<b>Total SLRA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.39957				0.00	0	0
<b>Total SLRA3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.42525				0.00	0	0
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.74515				0.00	0	0
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.44852				0.00	0	0
<b>Total SLRB2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.44942				0.00	0	0
<b>Total SLRB3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.45194				0.00	0	0
<b>Total SLRB4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.42773				0.00	0	0
<b>Total SLRB5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.49310				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	100.47025				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	100.48103				0.00	0	0
<b>Total SLRC4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.31569				0.00	0	0
<b>Total SLRC5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SNT02 On 12/04/2021 Spot Bond					0.00000	102.35304				0.00	0	0
<b>Total SNT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SNT02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SNT03 On 12/04/2023 Spot Bond			7.94500	115.08360	7.94500	115.01013				0.00	0	1,550,000,000
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,550,000,000</b>
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	<b>1,550,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SNT04 On 27/06/2022 Spot Bond					0.00000	103.09549				0.00	0	0
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.42239				0.00	442,409,200	22,610,602,300
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>442,409,200</b>	<b>22,610,602,300</b>
<b>Total For SOLB01</b>										<b>0.00</b>	<b>442,409,200</b>	<b>22,610,602,300</b>
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.65994				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	100.47665				0.00	0	0
<b>Total SPDA11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.26344				0.00	0	0
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.31695				0.00	0	0
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.32319				0.00	0	0
<b>Total SPDA8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG004 On 27/09/2023 Spot Bond					0.00000	101.71165				0.00	0	0
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG005 On 15/03/2024 Spot Bond					0.00000	99.78398				0.00	0	0
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG006 On 18/06/2022 Spot Bond					0.00000	101.94747				0.00	450,586,400	112,646,600
<b>Total SPG006 SPOT</b>										<b>0.00</b>	<b>450,586,400</b>	<b>112,646,600</b>
<b>Total For SPG006</b>										<b>0.00</b>	<b>450,586,400</b>	<b>112,646,600</b>
SPG007 On 18/06/2024 Spot Bond					0.00000	101.84471				0.00	500,000,000	250,000,000
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
<b>Total For SPG007</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
SPG008 On 15/10/2022 Spot Bond					0.00000	101.25466				0.00	0	0
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SPG00! On 15/10/2024 Spot Bond					0.00000	101.32545				0.00	0	0
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPGC0 On 15/10/2020 Spot Bond					0.00000	100.86287				0.00	0	0
<b>Total SPGC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPGC01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS039U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS039U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS044U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS044U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000,000
<b>Total SS046U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
<b>Total For SS046U</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS051U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS051U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS052U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS052U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSA06 On 16/04/2020 Spot Bond			6.68500	103.31099	6.68500	103.25464				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			6.91000	102.80229	6.91000	102.74506				0.00	0	0
<b>Total SSN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00! On 31/03/2021 Spot Bond			6.91000	102.80229	6.91000	102.74506				0.00	0	0
<b>Total SSN005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01! On 31/01/2025 Spot Bond			5.06500	5.06500	5.06500	127.29719				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			9.52500	107.02790	9.52500	106.94630				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN02: On 28/02/2031 Spot Bond			11.16500	74.20453	11.16500	74.13919				0.00	0	0
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 07/12/2023 Spot Bond					0.00000	99.92364				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	101.93260				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	100.08808				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	100.43613				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	100.09930				0.00	0	0
<b>Total SSN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	101.03044				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	101.28636				0.00	0	0
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 13/10/2023 Spot Bond			7.64500	110.59592	7.64500	110.52792				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			4.74000	103.02672	4.74000	102.96061				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	99.06100				0.00	0	0
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 30/04/2027 Spot Bond					0.00000	100.85880				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN04: On 05/04/2027 Spot Bond					0.00000	101.34298				0.00	0	0
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05: On 08/12/2023 Spot Bond			3.96500	3.96500	3.96500	294.13051				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	101.52579				0.00	0	0
<b>Total SSN051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05: On 26/10/2020 Spot Bond					0.00000	100.93742				0.00	0	0
<b>Total SSN052 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN052</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05: On 26/10/2022 Spot Bond					0.00000	100.90765				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	100.74334				0.00	0	0
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN057 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN057</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 05/10/2022 Spot Bond					0.00000	101.31475				0.00	0	0
<b>Total SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN060</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 31/03/2028 Spot Bond			5.00000	5.00000	5.00000	171.50444				0.00	0	0
<b>Total SSN061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN061</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 31/01/2025 Spot Bond			4.45000	4.45000	4.45000	130.91772				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			4.84000	4.84000	4.84000	101.55963				0.00	0	0
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN06: On 31/03/2029 Spot Bond			4.66000	4.66000	4.66000	94.05553				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			4.96000	4.96000	4.96000	171.98387				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	100.16381				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	100.16175				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	100.15660				0.00	0	0
<b>Total SSN070 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN070</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 15/06/2023 Spot Bond					0.00000	99.77890				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	99.78265				0.00	0	0
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 19/06/2023 Spot Bond					0.00000	101.88022				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	101.30512				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN079 On 31/07/2021 Spot Bond					0.00000	96.77600				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>
SSN080 On 16/08/2020 Spot Bond					0.00000	100.75888				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>
SSN081 On 27/08/2024 Spot Bond					0.00000	100.19017				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>
SSN082 On 12/09/2025 Spot Bond					0.00000	99.86135				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>
SSN083 On 05/11/2023 Spot Bond					0.00000	100.71008				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>
SSN084 On 07/12/2033 Spot Bond			4.80500	4.80500	4.80500	203.91463				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>
SSN085 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN085 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN085</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN086 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN087 On 10/04/2020 Spot Bond					0.00000	101.21056				0.00	0	0
<b>Total SSN087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN088 On 04/09/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN088 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN088</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN089 On 21/12/2026 Spot Bond					0.00000	100.42426				0.00	0	0
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN090 On 19/09/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN090 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN090</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN09 On 11/10/2020 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total SSN091 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN091</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN09 On 02/11/2020 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total SSN092 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN092</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN09 On 31/01/2030 Spot Bond					0.00000	100.77369			0.00	0	0
<b>Total SSN093 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN093</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN09 On 08/02/2021 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total SSN094 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN094</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SZ25 On 30/09/2025 Spot Bond			9.04500	103.75514	9.04500	103.67993			0.00	0	0
<b>Total SZ25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SZ25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
T13A11 On 21/08/2020 Spot Bond					0.00000	100.33739			0.00	0	0
<b>Total T13A11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
T13A12 On 21/08/2020 Spot Bond			6.79000	102.08165	6.79000	102.02640			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	100.32689			0.00	0	0
<b>Total T13A15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
T13A16 On 21/08/2020 Spot Bond			6.89000	101.97871	6.89000	101.92273			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	100.33287			0.00	0	0
<b>Total T13A19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
T13A20 On 21/08/2020 Spot Bond			6.84000	101.72462	6.84000	101.66918			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	100.39324			0.00	0	0
<b>Total T13A21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T14A11 On 21/11/2021 Spot Bond					0.00000	100.32894				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	103.64820	8.55000	103.57670				0.00	0	0
<b>Total T14A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T14A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T14A13 On 21/11/2021 Spot Bond					0.00000	100.30449				0.00	0	10,000,000
<b>Total T14A13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For T14A13</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
T15OM On 21/11/2020 Spot Bond					0.00000	100.29655				0.00	0	0
<b>Total T15OM4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T15OM4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T16OM On 21/08/2020 Spot Bond					0.00000	100.29647				0.00	0	0
<b>Total T16OM1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T16OM1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS13€ On 06/07/2020 Spot Bond					0.00000	101.72458				0.00	0	0
<b>Total TFS136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS14₂ On 28/10/2021 Spot Bond					0.00000	100.86476				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	101.73174				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	101.76902				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	101.33198				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	101.97098				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	100.75958				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS151 On 30/11/2020 Spot Bond					0.00000	100.14537				0.00	0	0
<b>Total TFS151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS153 On 06/07/2021 Spot Bond					0.00000	101.46949				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	101.61149				0.00	0	0
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS155 On 03/09/2021 Spot Bond					0.00000	100.03626				0.00	0	0
<b>Total TFS155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS156 On 03/09/2023 Spot Bond					0.00000	100.19309				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	100.39497				0.00	0	0
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS158 On 20/03/2022 Spot Bond					0.00000	101.68277				0.00	0	0
<b>Total TFS158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS158</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS159 On 20/03/2024 Spot Bond					0.00000	101.69550				0.00	0	0
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS160 On 25/04/2020 Spot Bond					0.00000	100.83818				0.00	0	300,000,000
<b>Total TFS160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For TFS160</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
TFS161 On 27/05/2022 Spot Bond					0.00000	100.16727				0.00	0	0
<b>Total TFS161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS162 On 27/05/2024 Spot Bond					0.00000	100.17046				0.00	0	0
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS163 On 22/10/2022 Spot Bond					0.00000	100.87620				0.00	0	0
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS164 On 22/10/2024 Spot Bond					0.00000	100.94416				0.00	0	0
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A3 On 21/08/2020 Spot Bond					0.00000	100.39627				0.00	0	0
<b>Total TH13A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A4 On 21/08/2020 Spot Bond			7.21000	101.35647	7.21000	101.29834				0.00	0	0
<b>Total TH13A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A7 On 21/08/2020 Spot Bond					0.00000	100.60454				0.00	0	0
<b>Total TH13A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A8 On 21/08/2020 Spot Bond			6.88000	101.65344	6.88000	101.59772				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>
TH13B1 On 21/08/2020 Spot Bond					0.00000	100.34606				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>
TH13B2 On 21/08/2020 Spot Bond					0.00000	100.34643				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>
TH13B3 On 21/08/2020 Spot Bond					0.00000	100.35735				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>
TH13B4 On 21/08/2020 Spot Bond					0.00000	100.33984				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>
TH13B5 On 21/08/2020 Spot Bond					0.00000	100.34493				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>
TH13C1 On 21/08/2020 Spot Bond					0.00000	100.37240				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13C: On 21/08/2020 Spot Bond					0.00000	100.37541				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	100.37616				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	100.38368				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	100.39308				0.00	0	0
<b>Total TH13C5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond					0.00000	100.49611				0.00	0	0
<b>Total TH13D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond					0.00000	100.49611				0.00	0	0
<b>Total TH13D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond					0.00000	100.50732				0.00	0	0
<b>Total TH13D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond					0.00000	100.50172				0.00	0	0
<b>Total TH13D4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond					0.00000	100.50358				0.00	0	0
<b>Total TH13D5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2021 Spot Bond					0.00000	100.33420				0.00	0	0
<b>Total TH14A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2021 Spot Bond			6.64000	108.47929	6.64000	108.42090				0.00	0	0
<b>Total TH14A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2021 Spot Bond					0.00000	101.38571				0.00	0	0
<b>Total TH14A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH14A: On 21/11/2021 Spot Bond			6.80000	106.81186	6.80000	106.75300				0.00	0	0
<b>Total TH14A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14B: On 21/11/2021 Spot Bond					0.00000	100.35711				0.00	0	0
<b>Total TH14B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14B: On 21/11/2021 Spot Bond					0.00000	100.66284				0.00	0	0
<b>Total TH14B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14B: On 21/11/2021 Spot Bond					0.00000	100.34134				0.00	0	0
<b>Total TH14B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C: On 21/11/2021 Spot Bond					0.00000	101.16464				0.00	0	0
<b>Total TH14C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C: On 21/11/2021 Spot Bond					0.00000	101.31757				0.00	0	0
<b>Total TH14C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C: On 21/11/2021 Spot Bond					0.00000	100.36387				0.00	0	0
<b>Total TH14C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14D: On 21/11/2021 Spot Bond					0.00000	100.48795				0.00	0	0
<b>Total TH14D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14D: On 21/11/2021 Spot Bond					0.00000	102.47754				0.00	0	0
<b>Total TH14D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14D: On 21/11/2021 Spot Bond					0.00000	102.01769				0.00	0	0
<b>Total TH14D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A: On 21/11/2020 Spot Bond					0.00000	100.33837				0.00	0	0
<b>Total TH15A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A: On 21/11/2022 Spot Bond					0.00000	100.32525				0.00	0	0
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.83102				0.00	0	0
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A On 21/11/2020 Spot Bond					0.00000	100.48163				0.00	0	0
<b>Total TH15A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A On 21/11/2022 Spot Bond					0.00000	100.17765				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	100.31235				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	100.31621				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	100.33353				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	100.81539				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	100.93441				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	100.35120				0.00	0	0
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15C On 21/11/2022 Spot Bond					0.00000	101.07008				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	100.34218				0.00	0	0
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15D On 21/11/2022 Spot Bond					0.00000	102.20633				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH15D: On 21/11/2022 Spot Bond					0.00000	101.02358			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	100.42210			0.00	0	0
<b>Total TH15D3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15D3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH16A: On 21/08/2022 Spot Bond					0.00000	100.31055			0.00	0	0
<b>Total TH16A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH16A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH16A: On 21/08/2024 Spot Bond					0.00000	100.31770			0.00	0	0
<b>Total TH16A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH16A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH16A: On 21/08/2024 Spot Bond			8.49000	100.38908	8.49000	100.32031			0.00	0	0
<b>Total TH16A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH16A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH16B: On 21/08/2024 Spot Bond					0.00000	100.32674			0.00	0	0
<b>Total TH16B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH16B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH16C: On 21/08/2024 Spot Bond					0.00000	100.33840			0.00	0	0
<b>Total TH16C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH16C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH16D: On 21/08/2024 Spot Bond					0.00000	100.41906			0.00	0	0
<b>Total TH16D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH16D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TL20/R: On 25/11/2020 Spot Bond			10.00000	103.68700	10.00000	103.60600			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	100.04104			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	100.02109			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>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL24	On	05/09/2022	Spot Bond			7.33500	103.91222	7.33500	103.85122			22,005,000,000,000.00	3,000,000,000	1,500,000,000
<b>Total TL24 SPOT</b>												<b>22,005,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
<b>Total For TL24</b>												<b>22,005,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
TL25	On	04/09/2024	Spot Bond			7.94500	106.16111	7.94500	106.09370			2,939,650,000,000.00	370,000,000	370,000,000
<b>Total TL25 SPOT</b>												<b>2,939,650,000,000.00</b>	<b>370,000,000</b>	<b>370,000,000</b>
<b>Total For TL25</b>												<b>2,939,650,000,000.00</b>	<b>370,000,000</b>	<b>370,000,000</b>
TL26	On	25/11/2024	Spot Bond					0.00000	101.21757			0.00	0	0
<b>Total TL26 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL26</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TL27	On	24/04/2023	Spot Bond					0.00000	102.00251			0.00	437,280,800	109,320,200
<b>Total TL27 SPOT</b>												<b>0.00</b>	<b>437,280,800</b>	<b>109,320,200</b>
<b>Total For TL27</b>												<b>0.00</b>	<b>437,280,800</b>	<b>109,320,200</b>
TL28	On	24/04/2025	Spot Bond			9.10500	104.15844	9.10500	104.08244			0.00	0	0
<b>Total TL28 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL28</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TL29	On	24/04/2025	Spot Bond					0.00000	100.98064			0.00	0	0
<b>Total TL29 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL29</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TL30	On	10/06/2024	Spot Bond					0.00000	99.91701			0.00	0	0
<b>Total TL30 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL30</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TL31	On	10/06/2026	Spot Bond					0.00000	99.91474			0.00	0	0
<b>Total TL31 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL31</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TL32	On	09/02/2027	Spot Bond					0.00000	100.57707			0.00	0	0
<b>Total TL32 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL32</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TLC08	On	27/03/2020	Spot Bond					0.00000	101.49957			0.00	0	0
<b>Total TLC08 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TLC08</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TLC09	On	17/09/2020	Spot Bond					0.00000	101.70231			0.00	0	0
<b>Total TLC09 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TLC09</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TN20	On	17/09/2020	Spot Bond			6.94000	101.56790	6.94000	106.75000			4,996,800,000,000.00	720,000,000	10,672,800,000
<b>Total TN20 SPOT</b>												<b>4,996,800,000,000.00</b>	<b>720,000,000</b>	<b>10,672,800,000</b>
<b>Total For TN20</b>												<b>4,996,800,000,000.00</b>	<b>720,000,000</b>	<b>10,672,800,000</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
TN20/R On 17/09/2020 Spot Bond			100.00000	68.92719	100.00000	73.59096			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	47.12869	100.00000	46.81475			0.00	0	0
<b>Total TN21U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN21U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN23 On 06/11/2023 Spot Bond			7.62500	113.63160	7.62500	113.56153		996,285,550,000.00	130,660,400	14,232,100,100	
<b>Total TN23 SPOT</b>								<b>996,285,550,000.00</b>	<b>130,660,400</b>	<b>14,232,100,100</b>	
<b>Total For TN23</b>								<b>996,285,550,000.00</b>	<b>130,660,400</b>	<b>14,232,100,100</b>	
TN23/R On 06/11/2023 Spot Bond			100.00000	18.82418	100.00000	18.69878		0.00	0	0	
<b>Total TN23/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN23/R2023</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TN25 On 19/08/2025 Spot Bond			9.46500	100.63202	9.46500	100.55535		96,866,326,293,000.00	10,234,160,200	22,550,257,200	
<b>Total TN25 SPOT</b>								<b>96,866,326,293,000.00</b>	<b>10,234,160,200</b>	<b>22,550,257,200</b>	
<b>Total For TN25</b>								<b>96,866,326,293,000.00</b>	<b>10,234,160,200</b>	<b>22,550,257,200</b>	
TN25/R On 19/08/2025 Spot Bond			100.00000	11.00227	100.00000	10.92898		0.00	0	0	
<b>Total TN25/R186 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN25/R186</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TN27 On 14/11/2027 Spot Bond			9.64500	98.83422	9.64500	98.75752		115,740,000,000,000.00	12,000,000,000	4,599,700,000	
<b>Total TN27 SPOT</b>								<b>115,740,000,000,000.00</b>	<b>12,000,000,000</b>	<b>4,599,700,000</b>	
<b>Total For TN27</b>								<b>115,740,000,000,000.00</b>	<b>12,000,000,000</b>	<b>4,599,700,000</b>	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.70414	100.00000	11.62618		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			10.67000	103.27829	10.67000	103.19033		6,402,000,000,000.00	600,000,000	8,926,700,000	
<b>Total TN30 SPOT</b>								<b>6,402,000,000,000.00</b>	<b>600,000,000</b>	<b>8,926,700,000</b>	
<b>Total For TN30</b>								<b>6,402,000,000,000.00</b>	<b>600,000,000</b>	<b>8,926,700,000</b>	
TN30/R On 09/10/2030 Spot Bond			8.00000	121.97336	8.00000	121.89497		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			11.78000	96.52783	11.78000	96.43731		70,680,000,000,000.00	6,000,000,000	3,700,000,000	
<b>Total TN40 SPOT</b>								<b>70,680,000,000,000.00</b>	<b>6,000,000,000</b>	<b>3,700,000,000</b>	
<b>Total For TN40</b>								<b>70,680,000,000,000.00</b>	<b>6,000,000,000</b>	<b>3,700,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TN40/R On 09/10/2040 Spot Bond			10.75000	104.44457	10.75000	104.35497				0.00	0	0
<b>Total TN40/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN40/R214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TNF25L On 14/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TNF25U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TNF25U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 25/11/2020 Spot Bond			10.00000	103.68700	10.00000	103.60600				0.00	0	0
<b>Total TPDA01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA01/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0i On 30/11/2020 Spot Bond			7.17000	104.21261	7.17000	104.15213				0.00	0	0
<b>Total TPDA08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A On 14/12/2020 Spot Bond			7.14000	104.10271	7.14000	104.04286				0.00	0	0
<b>Total TRA2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2Ai On 14/12/2020 Spot Bond			6.94000	6.94000	6.94000	104.21312				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	99.76399				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	99.75731				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	100.84192				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	99.71870				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	99.64985				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	99.64985				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.48089				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	100.49345				0.00	0	0
<b>Total TRA3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2022 Spot Bond			7.35500	106.86860	7.35500	106.80500				0.00	0	0
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.47807				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	100.48893				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	100.57479				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	100.56295				0.00	0	0
<b>Total TRA3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A: On 13/04/2020 Spot Bond					0.00000	101.15685				0.00	0	0
<b>Total TRA4A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.24179				0.00	0	0
<b>Total TRA4A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.28186				0.00	0	0
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A: On 13/04/2024 Spot Bond			7.64500	107.94090	7.64500	109.11729				0.00	0	0
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A: On 13/10/2020 Spot Bond					0.00000	101.15683				0.00	0	0
<b>Total TRA4A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA4A  On 13/04/2022 Spot Bond					0.00000	101.24179				0.00	0	0
<b>Total TRA4A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A  On 13/04/2024 Spot Bond					0.00000	101.28186				0.00	0	0
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A  On 13/04/2024 Spot Bond			8.62000	103.39158	8.62000	103.40000				0.00	0	0
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4B  On 13/04/2024 Spot Bond					0.00000	101.43272				0.00	0	0
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4B  On 13/04/2024 Spot Bond					0.00000	101.43272				0.00	0	0
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRQ11  On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRQ11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRQ11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRQ12  On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRQ12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRQ12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRQ13  On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRQ13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRQ13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRQ14  On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRQ14U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRQ14U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSE03  On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TSE03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSE03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSG01  On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TSG01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSG01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSG02  On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TSG02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSG02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSG03 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total TSG03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSG03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSG04 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total TSG04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSG04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSG05 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total TSG05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSG05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSG06 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total TSG06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSG06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSG07 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total TSG07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSG07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSG08 On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total TSG08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSG08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP22€ On 19/03/2020 Spot Bond					0.00000	99.13682			0.00	0	0
<b>Total TSP228 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP228</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP23€ On 09/04/2020 Spot Bond					0.00000	99.28148			0.00	0	0
<b>Total TSP230 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP230</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP23€ On 07/05/2020 Spot Bond					0.00000	98.68830			0.00	0	0
<b>Total TSP232 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP232</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP23€ On 09/07/2020 Spot Bond					0.00000	97.45674			0.00	0	0
<b>Total TSP233 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP233</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP23€ On 13/08/2020 Spot Bond					0.00000	100.89224			0.00	0	500,000,000
<b>Total TSP235 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For TSP235</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
TSP23€ On 12/03/2020 Spot Bond					0.00000	99.88096			0.00	0	0
<b>Total TSP236 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP236</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP237 On 09/04/2020 Spot Bond					0.00000	99.32327			0.00	0	0
<b>Total TSP237 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP237</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP238 On 08/10/2020 Spot Bond					0.00000	95.66635			0.00	0	0
<b>Total TSP238 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP238</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP239 On 14/05/2020 Spot Bond					0.00000	98.62339			0.00	0	0
<b>Total TSP239 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP239</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP240 On 12/11/2020 Spot Bond					0.00000	94.90924			0.00	0	0
<b>Total TSP240 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP240</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.85599			0.00	0	0
<b>Total TU1A11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TU1A11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.02393			0.00	0	0
<b>Total TU1B11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TU1B11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.03624			0.00	0	0
<b>Total TU1D11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TU1D11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TUHF02 On 24/10/2024 Spot Bond					0.00000	101.09536			0.00	0	0
<b>Total TUHF02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TUHF02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC323 On 04/03/2020 Spot Bond					0.00000	0.00000			0.00	0	0
<b>Total TWC323 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC323</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC324 On 06/04/2020 Spot Bond					0.00000	101.17353			0.00	0	0
<b>Total TWC324 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC324</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC325 On 09/04/2020 Spot Bond					0.00000	101.11386			0.00	0	0
<b>Total TWC325 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC325</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC326 On 20/04/2020 Spot Bond					0.00000	100.88875			0.00	0	0
<b>Total TWC326 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC326</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC32 On 24/04/2020 Spot Bond					0.00000	100.75094				0.00	0	0
<b>Total TWC327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC327</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC32 On 29/04/2020 Spot Bond					0.00000	100.71334				0.00	0	0
<b>Total TWC328 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC328</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC32 On 13/05/2020 Spot Bond					0.00000	100.42300				0.00	0	0
<b>Total TWC329 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC329</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC33 On 19/05/2020 Spot Bond					0.00000	100.21072				0.00	0	0
<b>Total TWC330 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC330</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC33 On 27/05/2020 Spot Bond					0.00000	100.13344				0.00	0	0
<b>Total TWC331 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC331</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC33 On 04/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		800,000,000,000,000.00		28,000,000,000	19,500,000,000	
<b>Total TWC332 SPOT</b>								<b>10,000,000,000,000.00</b>		<b>28,000,000,000</b>	<b>19,500,000,000</b>	
<b>Total For TWC332</b>								<b>10,000,000,000,000.00</b>		<b>28,000,000,000</b>	<b>19,500,000,000</b>	
UG21 On 02/03/2021 Spot Bond			7.12000	103.53521	7.12000	103.47617				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			9.92500	106.15080	9.92500	106.06609				0.00	0	282,000,000
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>282,000,000</b>
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	<b>282,000,000</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
<b>Total VCJA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCJA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA8L On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA8U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA8U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA9L On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA9U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA9U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCJB8I On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCJB8U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB8U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCJB9U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB9U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPA1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPA2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPA3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPA4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPA5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPA6U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA6U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPA7U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA7U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPA8U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA8U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPA9U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA9U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPB1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPB2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPB3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPB4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPB5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPB6U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB6U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPB7U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB7U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPB8U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB8U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VCPB9U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB9U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VJA03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VJA04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VJA05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VJA06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VJA07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VJA08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VJA09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VJA10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VJA11U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA11U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VJB03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VJB04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VJB05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VJB06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VJB07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VJB08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VJB09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE07 On 08/06/2020 Spot Bond					0.00000	99.93640				0.00	0	0
<b>Total VKE07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE09 On 08/07/2020 Spot Bond					0.00000	101.53787				0.00	220,000,000	110,000,000
<b>Total VKE09 SPOT</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
<b>Total For VKE09</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
VKE10 On 08/07/2022 Spot Bond					0.00000	101.39995				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	101.06333				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	101.06049				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	100.59489				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	100.33217				0.00	0	0
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE15 On 14/02/2023 Spot Bond					0.00000	100.47361				0.00	0	0
<b>Total VKE15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE16 On 14/02/2025 Spot Bond					0.00000	100.48486				0.00	0	0
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPA04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPA05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPA06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPA07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPA08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPA09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPA10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPA11U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA11U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPB07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPB08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPB09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPB10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPB11U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB11U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VR857L On 10/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VR857U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR857U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VR861L On 09/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VR861U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR861U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VR862L On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VR862U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR862U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VR863L On 06/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VR863U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR863U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VR864L On 20/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VR864U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR864U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VR865L On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VR865U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR865U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VR866L On 28/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VR866U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR866U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VR867L On 19/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VR867U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR867U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WHL01 On 10/10/2020 Spot Bond					0.00000	101.58176			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	101.79079			0.00	2,540,000,000	2,540,000,000
<b>Total WHL02 SPOT</b>									<b>0.00</b>	<b>2,540,000,000</b>	<b>2,540,000,000</b>
<b>Total For WHL02</b>									<b>0.00</b>	<b>2,540,000,000</b>	<b>2,540,000,000</b>
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total WHL02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WHL03 On 02/10/2023 Spot Bond					0.00000	102.54979			0.00	0	447,700,000
<b>Total WHL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>447,700,000</b>
<b>Total For WHL03</b>									<b>0.00</b>	<b>0</b>	<b>447,700,000</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>
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total WHL06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total WRS2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WRS2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WSP4 On 28/05/2020 Spot Bond			5.88000	103.17038	5.88000	103.12118			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP5 On 28/05/2021 Spot Bond			6.16500	105.78792	6.16500	105.73500			0.00	0	0
<b>Total WSP5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	45.13817	100.00000	44.83750			0.00	0	0
<b>Total WSP5/R203 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP5/R203</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>									<b>1.51e+017</b>	<b>626,831,696,443</b>	<b>927,019,797,614</b>
<b>Total for SPOT :</b>									<b>1.51e+017</b>	<b>626,831,696,443</b>	<b>927,019,797,614</b>
<b>Total Futures</b>									<b>1.51e+017</b>	<b>626,831,707,281</b>	<b>927,020,719,102</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>	<b>402,713</b>
<b>Grand Total:</b>									<b>1.51e+017</b>	<b>626,831,707,281</b>	<b>927,021,121,815</b>