



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/04/2020

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 07/05/2020 Bond Future			12.94401	66.98867	12.82968	67.52085			0.00	0	350
ES33 On 06/08/2020 Bond Future			13.18313	68.03293	13.06373	68.57363			0.00	0	0
ES33 On 05/11/2020 Bond Future			13.42703	65.30717	13.30242	65.85629			0.00	0	0
ES33 On 04/02/2021 Bond Future			13.69192	66.33447	13.56161	66.89224			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			13.13232	67.27091	13.01784	67.85610			0.00	0	4,919
ES42 On 06/08/2020 Bond Future			13.35971	68.31982	13.23993	68.91430			0.00	0	0
ES42 On 05/11/2020 Bond Future			13.59327	65.12297	13.46784	65.72681			0.00	0	0
ES42 On 04/02/2021 Bond Future			13.83833	66.14723	13.70696	66.76051			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			133.44550	133.44550	133.44023	133.44023			0.00	0	2,087
I2025 On 06/08/2020 Bond Future			134.05276	134.05276	134.04771	134.04771			0.00	0	0
I2025 On 05/11/2020 Bond Future			136.17378	136.17378	136.16879	136.16879			0.00	0	0
I2025 On 04/02/2021 Bond Future			136.81914	136.81914	136.81393	136.81393			0.00	0	0

Contract Details	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>2,087</b>
<b>Total For I2025</b>									<b>0.00</b>	<b>0</b>	<b>2,087</b>
I2029 On 07/05/2020 Bond Future			93.83552	93.83552	93.83084	93.83084			0.00	0	2,571
I2029 On 06/08/2020 Bond Future			95.32170	95.32170	95.31725	95.31725			0.00	0	0
I2029 On 05/11/2020 Bond Future			95.68750	95.68750	95.68298	95.68298			0.00	0	0
I2029 On 04/02/2021 Bond Future			97.21521	97.21521	97.21056	97.21056			0.00	0	0
<b>Total I2029 Future</b>									<b>0.00</b>	<b>0</b>	<b>2,571</b>
<b>Total For I2029</b>									<b>0.00</b>	<b>0</b>	<b>2,571</b>
I2033 On 07/05/2020 Bond Future			93.46493	93.46493	94.02563	94.02563			0.00	0	7,089
I2033 On 06/08/2020 Bond Future			94.94525	94.94525	95.51504	95.51504			0.00	0	0
I2033 On 05/11/2020 Bond Future			95.22769	95.22769	95.80656	95.80656			0.00	0	0
I2033 On 04/02/2021 Bond Future			96.74807	96.74807	97.33612	97.33612			0.00	0	0
<b>Total I2033 Future</b>									<b>0.00</b>	<b>0</b>	<b>7,089</b>
<b>Total For I2033</b>									<b>0.00</b>	<b>0</b>	<b>7,089</b>
I2038 On 07/05/2020 Bond Future			109.24270	109.24270	100.64680	100.64680			0.00	0	11,962
I2038 On 06/08/2020 Bond Future			109.27829	109.27829	100.54657	100.54657			0.00	0	0
I2038 On 05/11/2020 Bond Future			111.00742	111.00742	102.13748	102.13748			0.00	0	0
I2038 On 04/02/2021 Bond Future			111.05972	111.05972	102.04821	102.04821			0.00	0	0
<b>Total I2038 Future</b>									<b>0.00</b>	<b>0</b>	<b>11,962</b>
<b>Total For I2038</b>									<b>0.00</b>	<b>0</b>	<b>11,962</b>
I2046 On 07/05/2020 Bond Future			92.69818	92.69818	92.69347	92.69347			0.00	0	15,286
I2046 On 06/08/2020 Bond Future			94.16636	94.16636	94.16183	94.16183			0.00	0	0
I2046 On 05/11/2020 Bond Future			93.86119	93.86119	93.85666	93.85666			0.00	0	0
I2046 On 04/02/2021 Bond Future			95.35966	95.35966	95.35498	95.35498			0.00	0	0
<b>Total I2046 Future</b>									<b>0.00</b>	<b>0</b>	<b>15,286</b>
<b>Total For I2046</b>									<b>0.00</b>	<b>0</b>	<b>15,286</b>
I2050 On 07/05/2020 Bond Future			96.82265	96.82265	92.48794	92.48794			0.00	0	15,776
I2050 On 06/08/2020 Bond Future			96.47705	96.47705	92.07384	92.07384			0.00	0	0
I2050 On 05/11/2020 Bond Future			98.00348	98.00348	93.53079	93.53079			0.00	0	0
I2050 On 04/02/2021 Bond Future			97.64858	97.64858	93.10446	93.10446			0.00	0	0
<b>Total I2050 Future</b>									<b>0.00</b>	<b>0</b>	<b>15,776</b>
<b>Total For I2050</b>									<b>0.00</b>	<b>0</b>	<b>15,776</b>
R186 On 07/05/2020 Bond Future			10.21820	105.41055	10.02131	106.35419		7.68	47,540,158.05	451	88,533
R186 On 06/08/2020 Bond Future			10.43579	101.75778	10.22751	102.71649		8.18	0.00	0	2,190
R186 On 05/11/2020 Bond Future			10.66012	103.34408	10.43974	104.31776		7.98	0.00	0	0
R186 On 04/02/2021 Bond Future			10.90959	99.67434	10.67584	100.66330		7.91	0.00	0	0
<b>Total R186 Future</b>									<b>47,540,158.05</b>	<b>451</b>	<b>90,723</b>
R186 On 07/05/2020 Bond Future	8.28	Call			0.26000	0.00026	0,050	7.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/05/2020	Bond Future	8.93	Call			16.84000	0.01684	4,970	7.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			5,457.45000	5.45745	6,389,220	7.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Put			7,687.35000	7.68735	8,629,990	7.57	0.00	0	23,172
R186	On	07/05/2020	Bond Future	7.90	Call			0.01000	0.00001	0,000	7.57	0.00	0	0
R186	On	07/05/2020	Bond Future	7.90	Put			10,920.27000	10.92027	11,863,900	7.57	0.00	0	2,500
R186	On	07/05/2020	Bond Future	7.60	Put			12,582.81000	12.58281	13,526,450	7.57	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			0.00000	0.00000	0,000	7.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Put			8,858.35000	8.85835	9,801,780	7.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			9,937.47000	9.93747	10,881,070	7.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			0.06000	0.00006	0,010	7.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			9,883.19000	9.88319	10,826,780	7.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			0.05000	0.00005	0,010	7.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			9,991.78000	9.99178	10,935,380	7.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Call			1.26000	0.00126	0,260	7.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Call			0.05000	0.00005	0,010	7.57	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call			73.90000	0.07390	43,020	8.06	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put			9,217.77000	9.21777	10,145,600	8.06	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Call			56.36000	0.05636	32,190	8.06	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Put			9,771.09000	9.77109	10,705,630	8.06	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Call			75.71000	0.07571	44,150	8.06	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put			9,167.87000	9.16787	10,095,020	8.06	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call			77.55000	0.07755	45,310	8.06	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put			9,118.03000	9.11803	10,044,500	8.06	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Put			12,538.84000	12.53884	13,485,540	7.76	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call			76.69000	0.07669	49,710	7.76	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call			303.52000	0.30352	212,860	7.76	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put			8,681.38000	8.68138	9,564,400	7.76	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Call			711.27000	0.71127	526,600	7.76	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put			6,136.73000	6.13673	6,925,740	7.76	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.66	Call			308.16000	0.30816	216,320	7.76	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put			8,636.78000	8.63678	9,518,620	7.76	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call			298.93000	0.29893	209,450	7.76	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put			8,726.06000	8.72606	9,610,260	7.76	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Put			10,104.01000	10.10401	11,018,510	7.76	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call			185.55000	0.18555	126,370	7.76	0.00	0	3,500
R186	On	04/02/2021	Bond Future	8.16	Call			170.81000	0.17081	118,720	7.38	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Put			11,662.67000	11.66267	12,599,540	7.38	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Call			173.37000	0.17337	120,590	7.38	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Put			11,616.30000	11.61630	12,552,480	7.38	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Call			168.28000	0.16828	116,870	7.38	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Put			11,709.09000	11.70909	12,646,640	7.38	0.00	0	0

Contract Details		Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R186 Option</b>											<b>0.00</b>	<b>0</b>	<b>36,172</b>
<b>Total For R186</b>											<b>47,540,158.05</b>	<b>451</b>	<b>126,895</b>
R197	On 07/05/2020			309.23442	309.23442	309.23481	309.23481				0.00	0	2,507
R197	On 06/08/2020			306.34886	306.34886	306.35006	306.35006				0.00	0	0
R197	On 05/11/2020			311.19605	311.19605	311.19743	311.19743				0.00	0	0
R197	On 04/02/2021			308.17792	308.17792	308.17920	308.17920				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			206.62370	206.62370	206.61287	206.61287				0.00	0	7,982
R202	On 06/08/2020			205.76207	205.76207	205.75158	205.75158				0.00	0	0
R202	On 05/11/2020			209.01776	209.01776	209.00716	209.00716				0.00	0	0
R202	On 04/02/2021			208.11280	208.11280	208.10209	208.10209				0.00	0	0
<b>Total R202 Future</b>											<b>0.00</b>	<b>0</b>	<b>7,982</b>
<b>Total For R202</b>											<b>0.00</b>	<b>0</b>	<b>7,982</b>
R2023	On 07/05/2020			7.14228	103.05162	7.02392	103.35085		3.36		262,163,321.28	2,544	57,324
R2023	On 06/08/2020			7.23198	104.65811	7.10057	104.96227		3.25		0.00	0	0
R2023	On 05/11/2020			7.33581	102.36692	7.18885	102.67591		3.17		0.00	0	0
R2023	On 04/02/2021			7.47421	103.97743	7.30743	104.29124		2.90		0.00	0	0
<b>Total R2023 Future</b>											<b>262,163,321.28</b>	<b>2,544</b>	<b>57,324</b>
R2023	On 07/05/2020	6.90	Call			300.92000	0.30092	194,110	3.40		0.00	0	0
R2023	On 07/05/2020	6.90	Put			615.39000	0.61539	807,810	3.40		0.00	0	0
R2023	On 07/05/2020	6.91	Call			309.59000	0.30959	200,340	3.39		0.00	0	0
R2023	On 07/05/2020	6.91	Put			598.63000	0.59863	788,610	3.39		0.00	0	0
R2023	On 07/05/2020	6.89	Call			292.34000	0.29234	187,950	3.41		0.00	0	0
R2023	On 07/05/2020	6.89	Put			632.23000	0.63223	827,070	3.41		0.00	0	0
R2023	On 06/08/2020	7.27	Call			990.18000	0.99018	819,050	3.16		0.00	0	0
R2023	On 06/08/2020	7.27	Put			598.23000	0.59823	731,260	3.16		0.00	0	0
R2023	On 06/08/2020	7.28	Call			1,004.49000	1.00449	831,950	3.16		0.00	0	0
R2023	On 06/08/2020	7.28	Put			589.47000	0.58947	721,090	3.16		0.00	0	0
R2023	On 06/08/2020	7.26	Call			975.98000	0.97598	806,260	3.15		0.00	0	0
R2023	On 06/08/2020	7.26	Put			607.11000	0.60711	741,550	3.15		0.00	0	0
R2023	On 05/11/2020	7.46	Call			1,305.09000	1.30509	1,126,440	3.15		0.00	0	0
R2023	On 05/11/2020	7.46	Put			735.92000	0.73592	866,260	3.15		0.00	0	0
R2023	On 05/11/2020	7.47	Call			1,318.91000	1.31891	1,139,270	3.16		0.00	0	0
R2023	On 05/11/2020	7.47	Put			728.82000	0.72882	858,170	3.16		0.00	0	0
R2023	On 05/11/2020	7.45	Call			1,291.34000	1.29134	1,113,680	3.15		0.00	0	0
R2023	On 05/11/2020	7.45	Put			743.08000	0.74308	874,410	3.15		0.00	0	0
R2023	On 04/02/2021	6.33	Call			371.07000	0.37107	299,250	2.72		0.00	0	0
R2023	On 04/02/2021	6.33	Put			2,235.80000	2.23580	2,477,790	2.72		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	04/02/2021	Bond Future	6.34	Call			375.64000	0.37564	303,130	2.72	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Put			2,221.07000	2.22107	2,462,370	2.72	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Call			366.55000	0.36655	295,420	2.72	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Put			2,250.59000	2.25059	2,493,270	2.72	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>262,163,321.28</b>	<b>2,544</b>	<b>57,324</b>
R2030	On	07/05/2020	Bond Future			11.24321	83.33073	11.09796	84.07049		11.09	10,083,018.33	121	104,874
R2030	On	06/08/2020	Bond Future			11.45042	80.62167	11.29849	81.37325		11.82	0.00	0	200
R2030	On	05/11/2020	Bond Future			11.65133	81.87862	11.49274	82.64194		11.63	0.00	0	0
R2030	On	04/02/2021	Bond Future			11.87261	79.16048	11.70666	79.93577		11.65	0.00	0	0
<b>Total R2030 Future</b>												<b>10,083,018.33</b>	<b>121</b>	<b>105,074</b>
R2030	On	07/05/2020	Bond Future	8.79	Call			0.01000	0.00001	0,000	10.79	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			13,057.64000	13.05764	13,797,390	10.79	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			0.01000	0.00001	0,000	10.79	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			12,995.35000	12.99535	13,735,100	10.79	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			0.01000	0.00001	0,000	10.79	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.45	Call			0.00000	0.00000	0,000	10.79	0.00	0	5,000
R2030	On	07/05/2020	Bond Future	9.19	Call			0.17000	0.00017	0,050	10.79	0.00	0	0
R2030	On	07/05/2020	Bond Future	9.19	Put			10,607.32000	10.60732	11,346,960	10.79	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			13,119.98000	13.11998	13,859,730	10.79	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.90	Call			0.02000	0.00002	0,000	10.79	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.90	Put			12,375.37000	12.37537	13,115,110	10.79	0.00	0	5,820
R2030	On	07/05/2020	Bond Future	8.85	Put			12,684.69000	12.68469	13,424,440	10.79	0.00	0	5,820
R2030	On	07/05/2020	Bond Future	8.85	Call			0.01000	0.00001	0,000	10.79	0.00	0	5,000
R2030	On	07/05/2020	Bond Future	8.45	Put			15,207.69000	15.20769	15,947,450	10.79	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Put			4,085.76000	4.08576	4,619,040	11.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Call			1,032.21000	1.03221	813,910	11.46	0.00	0	470
R2030	On	06/08/2020	Bond Future	10.00	Put			7,148.82000	7.14882	7,813,760	11.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.00	Call			327.21000	0.32721	240,570	11.46	0.00	0	470
R2030	On	06/08/2020	Bond Future	9.05	Put			12,339.04000	12.33904	13,076,910	11.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Put			12,045.24000	12.04524	12,781,440	11.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			46.69000	0.04669	30,950	11.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Put			11,986.71000	11.98671	12,722,550	11.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			44.39000	0.04439	29,350	11.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put			12,103.86000	12.10386	12,840,400	11.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.36	Call			5.60000	0.00560	3,360	11.46	0.00	0	800
R2030	On	06/08/2020	Bond Future	8.86	Put			13,471.87000	13.47187	14,214,770	11.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.86	Call			24.24000	0.02424	15,560	11.46	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Put			10,212.24000	10.21224	10,933,180	11.46	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Call			98.33000	0.09833	67,690	11.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	06/08/2020	Bond Future	9.10	Call			45.52000	0.04552	30,140	11.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.75	Call			200.72000	0.20072	143,560	11.46	0.00	0	450
R2030	On	06/08/2020	Bond Future	9.20	Put			11,463.37000	11.46337	12,195,700	11.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.20	Call			58.40000	0.05840	39,150	11.46	0.00	0	323
R2030	On	06/08/2020	Bond Future	8.50	Put			15,683.60000	15.68360	16,431,840	11.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.50	Call			8.62000	0.00862	5,280	11.46	0.00	0	323
R2030	On	06/08/2020	Bond Future	8.36	Put			16,565.17000	16.56517	17,314,510	11.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.05	Call			40.07000	0.04007	26,360	11.46	0.00	0	450
R2030	On	06/08/2020	Bond Future	10.75	Put			3,900.32000	3.90032	4,421,640	11.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.75	Call			1,107.66000	1.10766	877,400	11.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Put			6,904.11000	6.90411	7,562,060	11.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Call			358.95000	0.35895	265,320	11.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.75	Put			8,421.95000	8.42195	9,116,370	11.46	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Call			488.63000	0.48863	387,730	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Put			8,940.95000	8.94095	9,603,370	11.19	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	9.61	Call			342.64000	0.34264	267,710	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Put			10,190.76000	10.19076	10,879,150	11.19	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.36	Put			17,311.21000	17.31121	18,063,520	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Put			11,399.36000	11.39936	12,107,060	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			6,626.80000	6.62680	7,219,390	11.19	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	9.39	Call			245.51000	0.24551	189,140	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			11,345.71000	11.34571	12,052,660	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			249.37000	0.24937	192,240	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			11,292.17000	11.29217	11,998,360	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Call			241.71000	0.24171	186,090	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			7,993.69000	7.99369	8,631,410	11.19	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			16,271.76000	16.27176	17,020,140	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			54.58000	0.05458	39,640	11.19	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	9.03	Put			13,334.47000	13.33447	14,064,040	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			136.16000	0.13616	102,410	11.19	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	10.37	Call			935.40000	0.93540	764,670	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			6,213.89000	6.21389	6,790,240	11.19	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			17,434.76000	17.43476	18,187,470	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.34	Call			37.41000	0.03741	26,800	11.19	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			13,277.70000	13.27770	14,006,760	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			138.51000	0.13851	104,250	11.19	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	10.06	Call			637.73000	0.63773	512,130	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.85	Call			99.26000	0.09926	73,740	11.19	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.73	Put			15,074.47000	15.07447	15,816,790	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			79.76000	0.07976	58,760	11.19	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			12,215.29000	12.21529	12,933,400	11.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	05/11/2020	Bond Future	9.23	Call			190.23000	0.19023	145,020	11.19	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	10.47	Call			1,050.58000	1.05058	863,610	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.36	Call			38.96000	0.03896	27,950	11.19	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.86	Put			14,311.89000	14.31189	15,049,280	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.86	Call			101.06000	0.10106	75,130	11.19	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.10	Put			18,937.48000	18.93748	19,694,090	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.10	Call			22.65000	0.02265	15,940	11.19	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.85	Put			14,370.09000	14.37009	15,107,890	11.19	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.37	Put			18,027.23000	18.02723	18,785,100	10.89	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.37	Call			70.79000	0.07079	53,370	10.89	0.00	0	1,000
R2030	On	04/02/2021	Bond Future	9.12	Put			13,716.48000	13.71648	14,443,830	10.89	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.12	Call			222.48000	0.22248	174,540	10.89	0.00	0	1,000
R2030	On	04/02/2021	Bond Future	8.36	Put			18,087.40000	18.08740	18,845,530	10.89	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.16	Put			13,498.73000	13.49873	14,223,700	10.89	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Call			238.54000	0.23854	187,610	10.89	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Put			13,444.51000	13.44451	14,168,870	10.89	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Call			232.00000	0.23200	182,290	10.89	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Put			13,553.04000	13.55304	14,278,620	10.89	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.36	Call			69.62000	0.06962	52,460	10.89	0.00	0	800
R2030	On	04/02/2021	Bond Future	8.86	Put			15,163.39000	15.16339	15,904,150	10.89	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.86	Call			152.82000	0.15282	118,290	10.89	0.00	0	800
R2030	On	04/02/2021	Bond Future	10.20	Call			844.60000	0.84460	697,710	10.89	0.00	0	0
R2030	On	04/02/2021	Bond Future	10.20	Put			8,366.20000	8.36620	8,994,600	10.89	0.00	0	1,800
R2030	On	04/02/2021	Bond Future	9.16	Call			235.25000	0.23525	184,930	10.89	0.00	0	0
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>143,247</b>
<b>Total For R2030</b>												<b>10,083,018.33</b>	<b>121</b>	<b>248,321</b>
R2032	On	07/05/2020	Bond Future			11.65515	79.31170	11.50999	80.09355		12.32	79,311.70	1	80,771
R2032	On	06/08/2020	Bond Future			11.85567	80.54806	11.70428	81.34235		12.48	0.00	0	300
R2032	On	05/11/2020	Bond Future			12.05864	77.64931	11.90081	78.45603		13.04	0.00	0	0
R2032	On	04/02/2021	Bond Future			12.27625	78.87084	12.11153	79.69020		12.50	0.00	0	0
<b>Total R2032 Future</b>												<b>79,311.70</b>	<b>1</b>	<b>81,071</b>
R2032	On	07/05/2020	Bond Future	9.30	Put			13,378.97000	13.37897	14,160,810	11.78	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.30	Call			0.01000	0.00001	0,000	11.78	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.00	Put			15,430.80000	15.43080	16,212,650	11.78	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.00	Call			0.00000	0.00000	0,000	11.78	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.50	Put			12,044.80000	12.04480	12,826,600	11.78	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.50	Call			0.06000	0.00006	0,010	11.78	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.20	Put			14,056.09000	14.05609	14,837,940	11.78	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.20	Call			0.00000	0.00000	0,000	11.78	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.17	Call			0.00000	0.00000	0,000	11.78	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	07/05/2020	Bond Future	9.17	Put			14,260.56000	14.26056	15,042,410	11.78	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.54	Call			0.08000	0.00008	0,020	11.78	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.54	Put			11,781.15000	11.78115	12,562,940	11.78	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	8.82	Put			16,691.76000	16.69176	17,473,610	11.78	0.00	0	0
R2032	On	07/05/2020	Bond Future	8.82	Call			0.00000	0.00000	0,000	11.78	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	9.18	Call			0.00000	0.00000	0,000	11.78	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			14,192.33000	14.19233	14,974,180	11.78	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			0.00000	0.00000	0,000	11.78	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			14,124.18000	14.12418	14,906,030	11.78	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Put			13,202.78000	13.20278	13,984,500	11.89	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Call			33.76000	0.03376	21,800	11.89	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Put			13,332.08000	13.33208	14,114,410	11.89	0.00	0	0
R2032	On	06/08/2020	Bond Future	8.79	Call			4.51000	0.00451	2,650	11.89	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.29	Put			14,378.74000	14.37874	15,165,120	11.89	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.29	Call			21.50000	0.02150	13,590	11.89	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.46	Call			34.69000	0.03469	22,440	11.89	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Put			13,267.38000	13.26738	14,049,420	11.89	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Call			35.66000	0.03566	23,090	11.89	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.91	Call			108.88000	0.10888	74,670	11.89	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.91	Put			10,453.38000	10.45338	11,213,460	11.89	0.00	0	800
R2032	On	06/08/2020	Bond Future	8.79	Put			17,780.10000	17.78010	18,572,530	11.89	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Put			16,513.43000	16.51343	17,300,450	12.41	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Call			73.34000	0.07334	53,640	12.41	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Call			52.44000	0.05244	37,880	12.41	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.44	Put			14,395.48000	14.39548	15,168,280	12.41	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Call			135.05000	0.13505	101,130	12.41	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	11.08	Call			1,372.48000	1.37248	1,138,490	12.41	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Put			12,444.27000	12.44427	13,196,500	12.41	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call			236.17000	0.23617	180,920	12.41	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Put			12,385.06000	12.38506	13,136,530	12.41	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call			228.63000	0.22863	174,910	12.41	0.00	0	0
R2032	On	05/11/2020	Bond Future	10.99	Put			6,137.94000	6.13794	6,727,780	12.41	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Put			17,642.78000	17.64278	18,434,940	12.41	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Put			13,345.56000	13.34556	14,108,370	12.41	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Call			181.25000	0.18125	137,340	12.41	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	10.99	Call			1,242.48000	1.24248	1,025,600	12.41	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			12,503.59000	12.50359	13,256,590	12.41	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			5,765.35000	5.76535	6,338,080	12.41	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			232.38000	0.23238	177,890	12.41	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Call			268.70000	0.26870	212,280	11.71	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Put			14,310.99000	14.31099	15,073,930	11.71	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	04/02/2021	Bond Future	9.63	Call			272.47000	0.27247	215,370	11.71	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Put			14,251.62000	14.25162	15,013,880	11.71	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Put			19,571.92000	19.57192	20,373,070	11.71	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Call			74.66000	0.07466	56,450	11.71	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.29	Put			16,326.23000	16.32623	17,108,450	11.71	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.29	Call			166.36000	0.16636	129,220	11.71	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.61	Call			264.97000	0.26497	209,230	11.71	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.61	Put			14,370.46000	14.37046	15,134,080	11.71	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Call			1,137.08000	1.13708	950,280	11.71	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Put			8,010.06000	8.01006	8,642,620	11.71	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>79,311.70</b>	<b>1</b>	<b>136,871</b>
R2035	On	07/05/2020	Bond Future			11.88214	81.02142	11.76233	81.71977		12.90	81,021.42	1	132,532
R2035	On	06/08/2020	Bond Future			12.07432	82.28445	11.94945	82.99396		13.00	0.00	0	410
R2035	On	05/11/2020	Bond Future			12.27049	79.07522	12.14045	79.79582		13.58	0.00	0	0
R2035	On	04/02/2021	Bond Future			12.48453	80.31915	12.34881	81.05106		13.06	0.00	0	0
<b>Total R2035 Future</b>												<b>81,021.42</b>	<b>1</b>	<b>132,942</b>
R2035	On	07/05/2020	Bond Future	9.55	Put			14,739.32000	14.73932	15,437,670	12.03	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.55	Call			0.00000	0.00000	0,000	12.03	0.00	0	7,500
R2035	On	07/05/2020	Bond Future	9.85	Put			12,516.60000	12.51660	13,214,910	12.03	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.85	Call			0.06000	0.00006	0,020	12.03	0.00	0	7,500
R2035	On	07/05/2020	Bond Future	9.78	Put			13,028.37000	13.02837	13,726,700	12.03	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Put			17,589.07000	17.58907	18,287,420	12.03	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Call			0.00000	0.00000	0,000	12.03	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	10.57	Call			11.16000	0.01116	4,900	12.03	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Put			7,494.84000	7.49484	8,186,930	12.03	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.11	Put			18,142.12000	18.14212	18,840,470	12.03	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			15,345.17000	15.34517	16,043,520	12.03	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Call			0.00000	0.00000	0,000	12.03	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.75	Put			13,248.98000	13.24898	13,947,310	12.03	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			0.03000	0.00003	0,010	12.03	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	10.75	Call			30.08000	0.03008	14,500	12.03	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			6,318.68000	6.31868	7,001,450	12.03	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.78	Call			0.03000	0.00003	0,010	12.03	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.48	Call			0.00000	0.00000	0,000	12.03	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			15,269.13000	15.26913	15,967,480	12.03	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			0.00000	0.00000	0,000	12.03	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			15,193.18000	15.19318	15,891,530	12.03	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Call			0.00000	0.00000	0,000	12.03	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Call			46.03000	0.04603	31,820	12.01	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
R2035	On	06/08/2020	Bond Future	9.92	Put			13,064.46000	13.06446	13,759,760	12.01	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			47.35000	0.04735	32,780	12.01	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			12,994.09000	12.99409	13,689,030	12.01	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Call			44.74000	0.04474	30,890	12.01	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			13,134.93000	13.13493	13,830,590	12.01	0.00	0	0
R2035	On	06/08/2020	Bond Future	10.45	Call			180.15000	0.18015	132,670	12.01	0.00	0	0
R2035	On	06/08/2020	Bond Future	10.45	Put			9,508.98000	9.50898	10,171,010	12.01	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.00	Put			19,977.77000	19.97777	20,686,440	12.01	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			2.14000	0.00214	1,300	12.01	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	8.75	Put			21,997.48000	21.99748	22,706,670	12.01	0.00	0	0
R2035	On	06/08/2020	Bond Future	8.75	Call			0.78000	0.00078	0,460	12.01	0.00	0	3,000
R2035	On	06/08/2020	Bond Future	9.09	Put			19,265.21000	19.26521	19,973,570	12.01	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.09	Call			3.01000	0.00301	1,860	12.01	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.67	Put			14,859.12000	14.85912	15,561,380	12.01	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.67	Call			21.92000	0.02192	14,670	12.01	0.00	0	500
R2035	On	05/11/2020	Bond Future	10.34	Call			358.94000	0.35894	289,280	12.70	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			11,458.87000	11.45887	12,109,810	12.70	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Call			347.62000	0.34762	279,820	12.70	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Put			11,583.63000	11.58363	12,236,430	12.70	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			353.24000	0.35324	284,520	12.70	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Put			11,521.17000	11.52117	12,173,050	12.70	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Put			14,441.40000	14.44140	15,112,820	12.25	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Put			13,927.62000	13.92762	14,593,050	12.25	0.00	0	650
R2035	On	04/02/2021	Bond Future	11.14	Call			1,278.66000	1.27866	1,101,610	12.25	0.00	0	0
R2035	On	04/02/2021	Bond Future	11.14	Put			8,287.54000	8.28754	8,842,400	12.25	0.00	0	650
R2035	On	04/02/2021	Bond Future	10.05	Call			340.00000	0.34000	280,230	12.25	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.05	Put			14,506.21000	14.50621	15,178,350	12.25	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Call			344.82000	0.34482	284,330	12.25	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Call			335.24000	0.33524	276,190	12.25	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Put			14,571.16000	14.57116	15,244,020	12.25	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Call			385.34000	0.38534	318,860	12.25	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>81,021.42</b>	<b>1</b>	<b>204,093</b>
R2037	On	07/05/2020	Bond Future			11.95789	77.58207	11.85330	78.18711		13.45	3,801,521.43	49	85,503
R2037	On	06/08/2020	Bond Future			12.15042	74.53291	12.04139	75.14759		14.36	0.00	0	300
R2037	On	05/11/2020	Bond Future			12.33481	75.69494	12.22141	76.31927		14.21	0.00	0	0
R2037	On	04/02/2021	Bond Future			12.53533	72.62913	12.41713	73.26323		14.50	0.00	0	0
<b>Total R2037 Future</b>												<b>3,801,521.43</b>	<b>49</b>	<b>85,803</b>
R2037	On	07/05/2020	Bond Future	9.60	Call			0.00000	0.00000	0,000	12.61	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			15,101.04000	15.10104	15,706,080	12.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	07/05/2020	Bond Future	9.61	Call			0.00000	0.00000	0,000	12.61	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			15,024.25000	15.02425	15,629,290	12.61	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Call			0.00000	0.00000	0,000	12.61	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			15,177.92000	15.17792	15,782,960	12.61	0.00	0	0
R2037	On	07/05/2020	Bond Future	10.00	Put			12,103.78000	12.10378	12,708,750	12.61	0.00	0	0
R2037	On	07/05/2020	Bond Future	10.00	Call			0.11000	0.00011	0,040	12.61	0.00	0	7,500
R2037	On	07/05/2020	Bond Future	9.70	Put			14,337.51000	14.33751	14,942,540	12.61	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.70	Call			0.01000	0.00001	0,000	12.61	0.00	0	7,500
R2037	On	06/08/2020	Bond Future	9.87	Call			33.56000	0.03356	24,050	13.37	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Put			14,117.01000	14.11701	14,722,180	13.37	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Call			34.56000	0.03456	24,790	13.37	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Put			14,044.19000	14.04419	14,649,100	13.37	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Call			32.59000	0.03259	23,330	13.37	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Put			14,189.94000	14.18994	14,795,360	13.37	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Call			246.48000	0.24648	201,940	13.34	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Put			13,050.16000	13.05016	13,629,950	13.34	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Call			250.75000	0.25075	205,540	13.34	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Put			12,983.72000	12.98372	13,562,840	13.34	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Call			242.28000	0.24228	198,380	13.34	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Put			13,116.76000	13.11676	13,697,190	13.34	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.48	Put			12,311.70000	12.31170	12,864,930	13.60	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.48	Call			566.77000	0.56677	485,900	13.60	0.00	0	240
R2037	On	04/02/2021	Bond Future	13.73	Call			8,119.63000	8.11963	7,633,890	15.57	0.00	0	0
R2037	On	04/02/2021	Bond Future	13.73	Put			1,535.29000	1.53529	1,683,650	15.57	0.00	0	300
R2037	On	04/02/2021	Bond Future	11.97	Put			5,086.59000	5.08659	5,457,630	13.60	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.85	Put			10,172.03000	10.17203	10,690,030	13.60	0.00	0	72
R2037	On	04/02/2021	Bond Future	10.28	Call			437.08000	0.43708	371,970	13.60	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.28	Put			13,555.88000	13.55588	14,124,870	13.60	0.00	0	0
R2037	On	04/02/2021	Bond Future	11.90	Put			5,341.16000	5.34116	5,722,560	13.60	0.00	0	240
R2037	On	04/02/2021	Bond Future	10.29	Call			442.94000	0.44294	377,100	13.60	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.29	Put			13,492.26000	13.49226	14,060,520	13.60	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.27	Call			431.27000	0.43127	366,890	13.60	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.27	Put			13,619.64000	13.61964	14,189,360	13.60	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.85	Call			883.36000	0.88336	767,260	13.60	0.00	0	0
R2037	On	04/02/2021	Bond Future	11.97	Call			2,607.89000	2.60789	2,344,830	13.60	0.00	0	300
R2037	On	04/02/2021	Bond Future	10.35	Call			479.48000	0.47948	409,110	13.60	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.35	Put			13,113.65000	13.11365	13,677,380	13.60	0.00	0	72
R2037	On	04/02/2021	Bond Future	9.65	Put			17,845.30000	17.84530	18,449,750	13.60	0.00	0	0
R2037	On	04/02/2021	Bond Future	9.65	Call			174.69000	0.17469	145,040	13.60	0.00	0	72
R2037	On	04/02/2021	Bond Future	11.90	Call			2,462.60000	2.46260	2,209,900	13.60	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R2037 Option</b>										<b>0.00</b>	<b>0</b>	<b>16,296</b>
<b>Total For R2037</b>										<b>3,801,521.43</b>	<b>49</b>	<b>102,099</b>
R2040 On 07/05/2020 Bond Future			11.97605	80.14701	11.86124	80.85390		13.72		1,041,911.13	13	65,685
R2040 On 06/08/2020 Bond Future			12.16366	76.88729	12.04393	77.60545		14.63		0.00	0	600
R2040 On 05/11/2020 Bond Future			12.34301	78.08610	12.21845	78.81552		14.30		0.00	0	0
R2040 On 04/02/2021 Bond Future			12.53793	74.80750	12.40805	75.54831		14.59		0.00	0	0
<b>Total R2040 Future</b>										<b>1,041,911.13</b>	<b>13</b>	<b>66,285</b>
R2040 On 07/05/2020 Bond Future	9.74	Call			0.00000	0.00000	0,000	12.61		0.00	0	0
R2040 On 07/05/2020 Bond Future	9.74	Put			15,208.81000	15.20881	15,915,700	12.61		0.00	0	0
R2040 On 07/05/2020 Bond Future	9.75	Call			0.01000	0.00001	0,000	12.61		0.00	0	0
R2040 On 07/05/2020 Bond Future	9.75	Put			15,126.34000	15.12634	15,833,220	12.61		0.00	0	0
R2040 On 07/05/2020 Bond Future	9.73	Call			0.00000	0.00000	0,000	12.61		0.00	0	0
R2040 On 07/05/2020 Bond Future	10.15	Call			0.22000	0.00022	0,070	12.61		0.00	0	7,500
R2040 On 07/05/2020 Bond Future	10.00	Put			13,100.90000	13.10090	13,807,750	12.61		0.00	0	0
R2040 On 07/05/2020 Bond Future	10.00	Call			0.06000	0.00006	0,020	12.61		0.00	0	2,640
R2040 On 07/05/2020 Bond Future	9.50	Put			17,223.25000	17.22325	17,930,140	12.61		0.00	0	0
R2040 On 07/05/2020 Bond Future	9.50	Call			0.00000	0.00000	0,000	12.61		0.00	0	2,640
R2040 On 07/05/2020 Bond Future	11.10	Call			95.49000	0.09549	52,160	12.61		0.00	0	450
R2040 On 07/05/2020 Bond Future	12.70	Put			120.20000	0.12020	174,350	14.06		0.00	0	0
R2040 On 07/05/2020 Bond Future	12.70	Call			5,050.44000	5.05044	4,397,700	14.06		0.00	0	325
R2040 On 07/05/2020 Bond Future	9.85	Put			14,307.74000	14.30774	15,014,620	12.61		0.00	0	0
R2040 On 07/05/2020 Bond Future	9.85	Call			0.01000	0.00001	0,000	12.61		0.00	0	7,500
R2040 On 07/05/2020 Bond Future	10.15	Put			11,918.86000	11.91886	12,625,600	12.61		0.00	0	0
R2040 On 07/05/2020 Bond Future	9.73	Put			15,291.41000	15.29141	15,998,300	12.61		0.00	0	0
R2040 On 07/05/2020 Bond Future	12.20	Put			543.32000	0.54332	736,250	13.25		0.00	0	0
R2040 On 07/05/2020 Bond Future	12.20	Call			2,599.05000	2.59905	2,085,090	13.25		0.00	0	325
R2040 On 07/05/2020 Bond Future	11.80	Put			1,480.27000	1.48027	1,875,490	12.61		0.00	0	0
R2040 On 07/05/2020 Bond Future	11.80	Call			1,098.87000	1.09887	787,200	12.61		0.00	0	450
R2040 On 07/05/2020 Bond Future	11.10	Put			5,062.25000	5.06225	5,725,810	12.61		0.00	0	0
R2040 On 06/08/2020 Bond Future	10.85	Call			337.58000	0.33758	257,230	13.25		0.00	0	0
R2040 On 06/08/2020 Bond Future	10.85	Put			8,147.63000	8.14763	8,785,440	13.25		0.00	0	12,538
R2040 On 06/08/2020 Bond Future	11.26	Call			755.67000	0.75567	600,600	13.25		0.00	0	0
R2040 On 06/08/2020 Bond Future	11.26	Put			5,744.32000	5.74432	6,307,410	13.25		0.00	0	517
R2040 On 06/08/2020 Bond Future	10.79	Call			296.17000	0.29617	224,200	13.25		0.00	0	0
R2040 On 06/08/2020 Bond Future	10.79	Put			8,532.18000	8.53218	9,178,370	13.25		0.00	0	800
R2040 On 06/08/2020 Bond Future	9.57	Put			17,699.77000	17.69977	18,414,760	13.25		0.00	0	0
R2040 On 06/08/2020 Bond Future	9.57	Call			9.01000	0.00901	5,840	13.25		0.00	0	800
R2040 On 06/08/2020 Bond Future	10.07	Put			13,671.28000	13.67128	14,375,320	13.25		0.00	0	0
R2040 On 06/08/2020 Bond Future	10.07	Call			46.22000	0.04622	32,100	13.25		0.00	0	800
R2040 On 06/08/2020 Bond Future	10.03	Call			41.00000	0.04100	28,330	13.25		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	06/08/2020	Bond Future	10.03	Put			13,981.16000	13.98116	14,686,650	13.25	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Call			42.26000	0.04226	29,230	13.25	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Put			13,903.48000	13.90348	14,608,610	13.25	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Call			39.78000	0.03978	27,450	13.25	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Put			14,058.98000	14.05898	14,764,810	13.25	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Put			13,629.00000	13.62900	14,310,360	13.22	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Call			234.66000	0.23466	186,600	13.22	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.70	Call			1,933.29000	1.93329	1,669,740	13.22	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put			5,097.49000	5.09749	5,563,360	13.22	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.00	Put			15,335.61000	15.33561	16,032,220	13.22	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			151.34000	0.15134	118,530	13.22	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.50	Call			1,544.15000	1.54415	1,320,780	13.22	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			5,986.73000	5.98673	6,492,780	13.22	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.73	Put			17,444.60000	17.44460	18,154,000	13.22	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Call			86.58000	0.08658	66,560	13.22	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put			19,325.74000	19.32574	20,042,540	13.22	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call			51.75000	0.05175	39,130	13.22	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.31	Call			271.25000	0.27125	216,820	13.22	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			13,055.92000	13.05592	13,730,910	13.22	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Call			276.13000	0.27613	220,860	13.22	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			12,985.05000	12.98505	13,659,200	13.22	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			266.43000	0.26643	212,830	13.22	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			13,126.95000	13.12695	13,802,770	13.22	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.57	Call			1,893.57000	1.89357	1,657,790	13.70	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.57	Put			6,978.92000	6.97892	7,483,950	13.70	0.00	0	500
R2040	On	04/02/2021	Bond Future	11.74	Call			2,215.65000	2.21565	1,951,020	13.70	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.74	Put			6,224.89000	6.22489	6,701,070	13.70	0.00	0	800
R2040	On	04/02/2021	Bond Future	9.49	Put			20,515.84000	20.51584	21,232,970	13.70	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.49	Call			119.69000	0.11969	96,010	13.70	0.00	0	500
R2040	On	04/02/2021	Bond Future	10.24	Put			14,776.62000	14.77662	15,450,520	13.70	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.24	Call			395.46000	0.39546	328,550	13.70	0.00	0	500
R2040	On	04/02/2021	Bond Future	9.57	Put			19,862.70000	19.86270	20,576,720	13.70	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.57	Call			137.64000	0.13764	110,850	13.70	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.07	Put			16,000.01000	16.00001	16,686,730	13.70	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.07	Call			308.26000	0.30826	254,170	13.70	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.40	Call			494.48000	0.49448	413,690	13.70	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.40	Put			13,669.08000	13.66908	14,329,100	13.70	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Call			501.26000	0.50126	419,540	13.70	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Put			13,601.30000	13.60130	14,260,390	13.70	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Call			508.11000	0.50811	425,460	13.70	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Put			13,533.69000	13.53369	14,191,850	13.70	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R2040 Option</b>										<b>0.00</b>	<b>0</b>	<b>53,185</b>
<b>Total For R2040</b>										<b>1,041,911.13</b>	<b>13</b>	<b>119,470</b>
R2044 On 07/05/2020 Bond Future			12.01925	76.92720	11.90437	77.62925		14.16		14,462,313.60	188	82,974
R2044 On 06/08/2020 Bond Future			12.20207	73.74255	12.08222	74.45579		15.11		0.00	0	3,339
R2044 On 05/11/2020 Bond Future			12.37667	74.89230	12.25194	75.61671		14.79		0.00	0	0
R2044 On 04/02/2021 Bond Future			12.56630	71.68864	12.43618	72.42438		15.09		0.00	0	0
<b>Total R2044 Future</b>										<b>14,462,313.60</b>	<b>188</b>	<b>86,313</b>
R2044 On 07/05/2020 Bond Future	9.91	Put			14,271.59000	14.27159	14,973,630	13.07		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.91	Call			0.01000	0.00001	0,000	13.07		0.00	0	556
R2044 On 07/05/2020 Bond Future	11.02	Call			52.25000	0.05225	26,910	13.07		0.00	0	0
R2044 On 07/05/2020 Bond Future	11.02	Put			5,864.44000	5.86444	6,541,150	13.07		0.00	0	556
R2044 On 07/05/2020 Bond Future	9.98	Put			13,695.07000	13.69507	14,397,100	13.07		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.98	Call			0.03000	0.00003	0,010	13.07		0.00	0	100
R2044 On 07/05/2020 Bond Future	11.09	Call			73.68000	0.07368	39,270	13.07		0.00	0	0
R2044 On 07/05/2020 Bond Future	11.09	Put			5,398.00000	5.39800	6,065,640	13.07		0.00	0	100
R2044 On 07/05/2020 Bond Future	9.26	Put			19,934.10000	19.93410	20,636,150	13.07		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.26	Call			0.00000	0.00000	0,000	13.07		0.00	0	556
R2044 On 07/05/2020 Bond Future	9.97	Put			13,777.06000	13.77706	14,479,090	13.07		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.97	Call			0.03000	0.00003	0,010	13.07		0.00	0	129
R2044 On 07/05/2020 Bond Future	10.81	Call			16.69000	0.01669	7,720	13.07		0.00	0	0
R2044 On 07/05/2020 Bond Future	10.81	Put			7,323.16000	7.32316	8,016,240	13.07		0.00	0	129
R2044 On 07/05/2020 Bond Future	9.33	Put			19,296.36000	19.29636	19,998,410	13.07		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.33	Call			0.00000	0.00000	0,000	13.07		0.00	0	100
R2044 On 07/05/2020 Bond Future	9.81	Call			0.01000	0.00001	0,000	13.07		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.81	Put			15,106.05000	15.10605	15,808,090	13.07		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.79	Call			0.00000	0.00000	0,000	13.07		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.79	Put			15,274.47000	15.27447	15,976,520	13.07		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.45	Put			18,219.24000	18.21924	18,921,290	13.07		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.45	Call			0.00000	0.00000	0,000	13.07		0.00	0	129
R2044 On 07/05/2020 Bond Future	9.80	Call			0.00000	0.00000	0,000	13.07		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.80	Put			15,190.19000	15.19019	15,892,240	13.07		0.00	0	0
R2044 On 06/08/2020 Bond Future	9.36	Put			20,071.21000	20.07121	20,783,250	13.75		0.00	0	0
R2044 On 06/08/2020 Bond Future	9.36	Call			3.18000	0.00318	1,980	13.75		0.00	0	602
R2044 On 06/08/2020 Bond Future	9.98	Put			14,781.90000	14.78190	15,485,680	13.75		0.00	0	0
R2044 On 06/08/2020 Bond Future	9.98	Call			29.74000	0.02974	20,280	13.75		0.00	0	602
R2044 On 06/08/2020 Bond Future	11.09	Call			507.84000	0.50784	395,380	13.75		0.00	0	0
R2044 On 06/08/2020 Bond Future	9.86	Put			15,761.95000	15.76195	16,468,580	13.75		0.00	0	0
R2044 On 06/08/2020 Bond Future	10.93	Put			7,884.43000	7.88443	8,511,950	13.75		0.00	0	140
R2044 On 06/08/2020 Bond Future	9.87	Call			20.77000	0.02077	13,950	13.75		0.00	0	0
R2044 On 06/08/2020 Bond Future	9.87	Put			15,679.47000	15.67947	16,385,890	13.75		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	06/08/2020	Bond Future	9.88	Call			21.47000	0.02147	14,440	13.75	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			15,597.13000	15.59713	16,303,340	13.75	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			20.08000	0.02008	13,470	13.75	0.00	0	0
R2044	On	06/08/2020	Bond Future	11.09	Put			6,906.02000	6.90602	7,506,800	13.75	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.01	Put			23,303.52000	23.30352	24,016,470	13.75	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call			0.71000	0.00071	0,420	13.75	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			17,442.39000	17.44239	18,152,150	13.75	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call			10.01000	0.01001	6,530	13.75	0.00	0	140
R2044	On	06/08/2020	Bond Future	10.93	Call			365.50000	0.36550	279,780	13.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Call			836.06000	0.83606	697,460	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Put			8,443.97000	8.44397	9,029,780	13.71	0.00	0	525
R2044	On	05/11/2020	Bond Future	10.04	Put			15,401.84000	15.40184	16,094,210	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.04	Call			147.49000	0.14749	115,450	13.71	0.00	0	525
R2044	On	05/11/2020	Bond Future	9.34	Put			21,255.19000	21.25519	21,971,930	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			13,146.20000	13.14620	13,817,720	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			6,712.83000	6.71283	7,244,120	13.71	0.00	0	568
R2044	On	05/11/2020	Bond Future	10.35	Call			267.48000	0.26748	213,750	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			13,073.83000	13.07383	13,744,510	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			272.38000	0.27238	217,810	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			13,001.65000	13.00165	13,671,490	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			262.65000	0.26265	209,760	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			141.62000	0.14162	110,700	13.71	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			21,703.19000	21.70319	22,420,770	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			26.31000	0.02631	19,480	13.71	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			16,030.06000	16.03006	16,726,730	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			125.16000	0.12516	97,420	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			1,276.67000	1.27667	1,083,550	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			74.42000	0.07442	56,940	13.71	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			15,950.94000	15.95094	16,647,100	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.97	Call			127.79000	0.12779	99,540	13.71	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			25,620.74000	25.62074	26,342,810	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			8.24000	0.00824	5,900	13.71	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			15,557.87000	15.55787	16,251,360	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.34	Call			29.91000	0.02991	22,240	13.71	0.00	0	525
R2044	On	05/11/2020	Bond Future	11.17	Call			972.69000	0.97269	816,380	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Put			7,822.65000	7.82265	8,390,750	13.71	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	11.43	Call			1,357.75000	1.35775	1,155,340	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			6,463.57000	6.46357	6,985,570	13.71	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			17,979.10000	17.97910	18,686,030	13.71	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Call			432.97000	0.43297	360,570	14.16	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Put			14,206.68000	14.20668	14,870,020	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
R2044	On	04/02/2021	Bond Future	10.37	Call			439.19000	0.43919	365,920	14.16	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Put			14,136.10000	14.13610	14,798,570	14.16	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Call			426.81000	0.42681	355,290	14.16	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Put			14,277.43000	14.27743	14,941,650	14.16	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Call			818.84000	0.81884	696,080	14.16	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Put			11,031.43000	11.03143	11,644,410	14.16	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.29	Call			391.31000	0.39131	324,860	14.16	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.29	Put			14,705.83000	14.70583	15,375,120	14.16	0.00	0	405
R2044	On	04/02/2021	Bond Future	9.66	Put			19,588.35000	19.58835	20,296,490	14.16	0.00	0	0
R2044	On	04/02/2021	Bond Future	9.66	Call			142.01000	0.14201	114,410	14.16	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.04	Put			16,560.60000	16.56060	17,248,320	14.16	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.04	Call			267.75000	0.26775	219,730	14.16	0.00	0	0
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>	<b>18,150</b>
<b>Total For R2044</b>												<b>14,462,313.60</b>	<b>188</b>	<b>104,463</b>
R2048	On	07/05/2020	Bond Future			11.97471	75.85213	11.85974	76.56451		14.44	151,704,260.00	2,000	98,621
R2048	On	06/08/2020	Bond Future			12.14680	77.03461	12.02693	77.75827		14.50	0.00	0	400
R2048	On	05/11/2020	Bond Future			12.32148	73.80677	12.19657	74.54183		15.04	0.00	0	0
R2048	On	04/02/2021	Bond Future			12.51130	74.96782	12.38084	75.71441		14.41	0.00	0	0
<b>Total R2048 Future</b>												<b>151,704,260.00</b>	<b>2,000</b>	<b>99,021</b>
R2048	On	07/05/2020	Bond Future	9.78	Call			0.00000	0.00000	0,000	13.28	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Put			15,369.54000	15.36954	16,081,920	13.28	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Call			0.00000	0.00000	0,000	13.28	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Put			15,282.57000	15.28257	15,994,950	13.28	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Call			0.00000	0.00000	0,000	13.28	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Put			15,456.64000	15.45664	16,169,020	13.28	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Call			0.25000	0.00025	0,080	13.28	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Put			11,838.64000	11.83864	12,550,850	13.28	0.00	0	300
R2048	On	07/05/2020	Bond Future	10.70	Call			10.12000	0.01012	4,430	13.28	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.70	Put			7,949.01000	7.94901	8,655,700	13.28	0.00	0	300
R2048	On	07/05/2020	Bond Future	9.69	Put			16,158.76000	16.15876	16,871,140	13.28	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.69	Call			0.00000	0.00000	0,000	13.28	0.00	0	300
R2048	On	06/08/2020	Bond Future	12.25	Put			1,891.09000	1.89109	2,186,860	13.80	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.25	Call			3,227.48000	3.22748	2,799,590	13.80	0.00	0	814
R2048	On	06/08/2020	Bond Future	11.80	Put			3,200.73000	3.20073	3,625,440	13.18	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.80	Call			1,794.48000	1.79448	1,495,530	13.18	0.00	0	470
R2048	On	06/08/2020	Bond Future	11.10	Put			6,616.03000	6.61603	7,217,840	13.13	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.10	Call			551.49000	0.55149	429,640	13.13	0.00	0	470
R2048	On	06/08/2020	Bond Future	12.75	Put			1,012.33000	1.01233	1,194,080	14.50	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.75	Call			5,188.64000	5.18864	4,646,730	14.50	0.00	0	814
R2048	On	06/08/2020	Bond Future	10.35	Put			11,748.36000	11.74836	12,445,790	13.13	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	06/08/2020	Bond Future	10.35	Call			91.31000	0.09131	65,080	13.13	0.00	0	640
R2048	On	06/08/2020	Bond Future	11.85	Put			3,022.92000	3.02292	3,432,770	13.23	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.85	Call			1,930.66000	1.93066	1,616,850	13.23	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Put			6,323.38000	6.32338	6,915,080	13.13	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Call			608.58000	0.60858	476,620	13.13	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Put			8,179.60000	8.17960	8,824,660	13.13	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Call			324.50000	0.32450	245,900	13.13	0.00	0	640
R2048	On	06/08/2020	Bond Future	9.25	Put			21,202.13000	21.20213	21,925,110	13.13	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			1.73000	0.00173	1,050	13.13	0.00	0	20,640
R2048	On	06/08/2020	Bond Future	9.00	Put			23,626.90000	23.62690	24,350,330	13.13	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.00	Call			0.54000	0.00054	0,310	13.13	0.00	0	3,000
R2048	On	06/08/2020	Bond Future	10.19	Call			57.07000	0.05707	39,810	13.13	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.19	Put			12,996.92000	12.99692	13,703,320	13.13	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call			58.83000	0.05883	41,100	13.13	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put			12,917.52000	12.91752	13,623,450	13.13	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call			55.36000	0.05536	38,570	13.13	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put			13,076.49000	13.07649	13,783,360	13.13	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Call			151.14000	0.15114	117,980	13.91	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Put			15,336.97000	15.33697	16,038,870	13.91	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Call			144.99000	0.14499	113,010	13.91	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Put			15,497.39000	15.49739	16,200,470	13.91	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Call			148.04000	0.14804	115,470	13.91	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Put			15,417.08000	15.41708	16,119,570	13.91	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Call			516.96000	0.51696	431,920	13.53	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Put			13,241.43000	13.24143	13,902,980	13.53	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Call			502.41000	0.50241	419,380	13.53	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Put			13,381.79000	13.38179	14,045,350	13.53	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Call			509.65000	0.50965	425,610	13.53	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Put			13,311.51000	13.31151	13,974,060	13.53	0.00	0	0
<b>Total R2048 Option</b>												<b>0.00</b>	<b>0</b>	<b>28,388</b>
<b>Total For R2048</b>												<b>151,704,260.00</b>	<b>2,000</b>	<b>127,409</b>
R208	On	07/05/2020	Bond Future			4.61953	102.59514	4.61557	102.59859		0.62	0.00	0	29,633
R208	On	06/08/2020	Bond Future			3.95995	104.19450	3.95396	104.19828		0.41	0.00	0	0
R208	On	05/11/2020	Bond Future			2.41479	102.41959	2.40476	102.42353		0.16	0.00	0	0
<b>Total R208 Future</b>												<b>0.00</b>	<b>0</b>	<b>29,633</b>
R208	On	07/05/2020	Bond Future	4.81	Call			193.92000	0.19392	190,350	0.65	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put			24.68000	0.02468	24,560	0.65	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call			201.29000	0.20129	197,700	0.65	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put			23.36000	0.02336	23,220	0.65	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call			186.61000	0.18661	183,060	0.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/05/2020	Bond Future	4.80	Put			26.07000	0.02607	25,970	0.64	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Call			1,004.86000	1.00486	1,001,080	0.50	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put			0.04000	0.00004	0,040	0.50	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call			1,011.06000	1.01106	1,007,280	0.50	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put			0.04000	0.00004	0,040	0.50	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call			998.66000	0.99866	994,880	0.50	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put			0.04000	0.00004	0,040	0.50	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call			922.76000	0.92276	918,820	0.23	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put			0.00000	0.00000	0,000	0.23	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call			926.61000	0.92661	922,670	0.23	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put			0.00000	0.00000	0,000	0.23	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call			918.91000	0.91891	914,970	0.23	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put			0.00000	0.00000	0,000	0.23	0.00	0	0
<b>Total R208 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>												<b>0.00</b>	<b>0</b>	<b>29,633</b>
R209	On	07/05/2020	Bond Future			11.85074	61.03065	11.73598	61.59404		15.76	11,717,884.80	192	72,006
R209	On	06/08/2020	Bond Future			12.02519	61.98206	11.90601	62.55443		15.97	0.00	0	200
R209	On	05/11/2020	Bond Future			12.20020	59.80098	12.07648	60.38237		16.48	0.00	0	0
R209	On	04/02/2021	Bond Future			12.38594	60.74173	12.25742	61.33219		15.63	0.00	0	0
<b>Total R209 Future</b>												<b>11,717,884.80</b>	<b>192</b>	<b>72,206</b>
R209	On	07/05/2020	Bond Future	9.46	Call			0.04000	0.00004	0,010	15.60	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put			12,993.44000	12.99344	13,556,800	15.60	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			0.04000	0.00004	0,010	15.60	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			12,927.86000	12.92786	13,491,220	15.60	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			0.03000	0.00003	0,010	15.60	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			13,059.09000	13.05909	13,622,460	15.60	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000	15.73	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put			46,870.23000	46.87023	47,442,600	15.73	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000	15.73	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put			46,761.90000	46.76190	47,334,270	15.73	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	15.73	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			46,978.71000	46.97871	47,551,080	15.73	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call			319.58000	0.31958	264,940	15.98	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			11,421.96000	11.42196	11,948,710	15.98	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			324.26000	0.32426	268,950	15.98	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			11,365.92000	11.36592	11,892,000	15.98	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			314.95000	0.31495	260,980	15.98	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			11,478.12000	11.47812	12,005,540	15.98	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Call			441.79000	0.44179	374,880	14.59	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Put			11,759.93000	11.75993	12,283,480	14.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/02/2021	Bond Future	10.12	Call			447.32000	0.44732	379,710	14.59	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Put			11,705.71000	11.70571	12,228,560	14.59	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Call			436.32000	0.43632	370,110	14.59	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Put			11,814.28000	11.81428	12,338,530	14.59	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>11,717,884.80</b>	<b>192</b>	<b>72,206</b>
R210	On	07/05/2020	Bond Future			173.49828	173.49828	173.48916	173.48916			0.00	0	1,419
R210	On	06/08/2020	Bond Future			176.24620	176.24620	176.23740	176.23740			0.00	0	0
R210	On	05/11/2020	Bond Future			176.31356	176.31356	176.30485	176.30485			0.00	0	0
R210	On	04/02/2021	Bond Future			179.12842	179.12842	179.11944	179.11944			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,419</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>1,419</b>
R212	On	07/05/2020	Bond Future			165.02302	165.02302	164.73494	164.73494			0.00	0	6,719
R212	On	06/08/2020	Bond Future			165.34159	165.34159	165.04939	165.04939			0.00	0	0
R212	On	05/11/2020	Bond Future			167.95769	167.95769	167.66098	167.66098			0.00	0	0
R212	On	04/02/2021	Bond Future			168.30986	168.30986	168.00834	168.00834			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			11.47723	74.05456	11.33202	74.77343		12.60	0.00	0	16,774
R213	On	06/08/2020	Bond Future			11.66943	75.20900	11.51812	75.93923		12.77	0.00	0	300
R213	On	05/11/2020	Bond Future			11.86729	72.83843	11.70968	73.58013		13.16	0.00	0	0
R213	On	04/02/2021	Bond Future			12.08428	73.98432	11.91977	74.73764		12.51	0.00	0	0
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>17,074</b>
R213	On	07/05/2020	Bond Future	9.02	Call			0.02000	0.00002	0,000	12.38	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Put			12,849.87000	12.84987	13,568,720	12.38	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Call			0.01000	0.00001	0,000	12.38	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Put			12,973.58000	12.97358	13,692,440	12.38	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Call			0.01000	0.00001	0,000	12.38	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Put			12,911.69000	12.91169	13,630,550	12.38	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Put			11,935.95000	11.93595	12,648,490	12.50	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call			52.56000	0.05256	35,610	12.50	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Put			12,052.32000	12.05232	12,765,600	12.50	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Call			53.84000	0.05384	36,520	12.50	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put			11,994.09000	11.99409	12,707,000	12.50	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call			55.15000	0.05515	37,460	12.50	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put			11,323.14000	11.32314	12,005,510	12.72	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call			273.74000	0.27374	213,660	12.72	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put			11,269.96000	11.26996	11,951,580	12.72	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Call			277.85000	0.27785	216,990	12.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/11/2020	Bond Future	9.61	Put			11,216.89000	11.21689	11,897,730	12.72	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call			269.69000	0.26969	210,360	12.72	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Call			256.07000	0.25607	203,260	11.68	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Put			13,309.46000	13.30946	14,009,970	11.68	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Call			259.57000	0.25957	206,130	11.68	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Put			13,255.43000	13.25543	13,955,310	11.68	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Call			263.10000	0.26310	209,040	11.68	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Put			13,201.49000	13.20149	13,900,750	11.68	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>17,074</b>
R214	On	07/05/2020	Bond Future			11.90747	59.96087	11.79257	60.53734		16.22	8,154,678.32	136	21,613
R214	On	06/08/2020	Bond Future			12.07307	60.89560	11.95366	61.48121		16.41	0.00	0	300
R214	On	05/11/2020	Bond Future			12.24094	58.55504	12.11693	59.14979		17.00	0.00	0	0
R214	On	04/02/2021	Bond Future			12.42275	59.47614	12.29369	60.08025		16.10	0.00	0	0
<b>Total R214 Future</b>												<b>8,154,678.32</b>	<b>136</b>	<b>21,913</b>
R214	On	07/05/2020	Bond Future	9.76	Call			0.14000	0.00014	0,050	16.00	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			11,944.67000	11.94467	12,521,050	16.00	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			0.15000	0.00015	0,050	16.00	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			11,876.75000	11.87675	12,453,120	16.00	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			0.13000	0.00013	0,050	16.00	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			12,012.69000	12.01269	12,589,080	16.00	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Put			15,109.52000	15.10952	15,685,990	16.00	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Call			0.00000	0.00000	0,000	16.00	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.91	Put			10,936.59000	10.93659	11,512,810	16.00	0.00	0	0
R214	On	07/05/2020	Bond Future	9.91	Call			0.41000	0.00041	0,160	16.00	0.00	0	1,250
R214	On	07/05/2020	Bond Future	10.66	Call			31.33000	0.03133	16,840	16.00	0.00	0	0
R214	On	07/05/2020	Bond Future	10.66	Put			6,248.94000	6.24894	6,810,920	16.00	0.00	0	1,250
R214	On	06/08/2020	Bond Future	9.98	Call			97.76000	0.09776	73,680	16.12	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put			11,367.75000	11.36775	11,929,280	16.12	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call			100.05000	0.10005	75,470	16.12	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put			11,304.42000	11.30442	11,865,450	16.12	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call			95.51000	0.09551	71,920	16.12	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Put			11,431.22000	11.43122	11,993,240	16.12	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call			398.27000	0.39827	331,530	16.45	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put			10,725.66000	10.72566	11,253,670	16.45	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call			404.09000	0.40409	336,540	16.45	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put			10,668.49000	10.66849	11,195,690	16.45	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call			392.51000	0.39251	326,580	16.45	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put			10,782.99000	10.78299	11,311,810	16.45	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Call			519.08000	0.51908	441,420	15.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	04/02/2021	Bond Future	10.32	Put			11,245.59000	11.24559	11,772,040	15.04	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Call			525.62000	0.52562	447,150	15.04	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Put			11,189.86000	11.18986	11,715,500	15.04	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Call			512.60000	0.51260	435,740	15.04	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Put			11,301.46000	11.30146	11,828,710	15.04	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>8,154,678.32</b>	<b>136</b>	<b>25,663</b>
<b>Total for Bond</b>												<b>510,829,400.06</b>	<b>5,696</b>	<b>1,450,188</b>
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total E170 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES23 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES23A Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23A</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES26 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES26A Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26A</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES33A Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33A</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES42</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
I2033	On	14/08/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
I2033	On	28/02/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R213/R186 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R214/R209 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
GOVI	On	07/05/2020	GOVI			626.10900	626.10900	631.40400	631.40400			0.00	0	1,180
GOVI	On	06/08/2020	GOVI			635.76500	635.76500	641.14300	641.14300			0.00	0	1
GOVI	On	05/11/2020	GOVI			645.78000	645.78000	651.24300	651.24300			0.00	0	0
GOVI	On	04/02/2021	GOVI			655.94100	655.94100	661.49100	661.49100			0.00	0	0
<b>Total GOVI Future</b>												<b>0.00</b>	<b>0</b>	<b>1,181</b>
GOVI	On	07/05/2020	GOVI	719.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/05/2020	GOVI	719.99	Put			885,860.00000	88.58600	938,810,000		0.00	0	0
GOVI	On	07/05/2020	GOVI	720.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/05/2020	GOVI	720.00	Put			885,960.00000	88.59600	938,910,000		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			885,760.00000	88.57600	938,710,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.13	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.13	Put			869,870.00000	86.98700	923,650,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.14	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.14	Put			869,970.00000	86.99700	923,750,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.12	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.12	Put			869,770.00000	86.97700	923,550,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.84	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.84	Put			865,970.00000	86.59700	920,600,000		0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	05/11/2020	GOVI	737.85	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.85	Put			866,070.00000	86.60700	920,700,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.83	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.83	Put			865,870.00000	86.58700	920,500,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.95	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.95	Put			894,590.00000	89.45900	950,090,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.96	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.96	Put			894,690.00000	89.46900	950,190,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.94	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.94	Put			894,490.00000	89.44900	949,990,000		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>1,181</b>
<b>Total for GOVI</b>												<b>0.00</b>	<b>0</b>	<b>1,181</b>
AL37	On	07/05/2020	Index Future			638.83700	638.83700	644.44400	644.44400			0.00	0	0
AL37	On	06/08/2020	Index Future			648.68800	648.68800	654.38400	654.38400			0.00	0	0
AL37	On	05/11/2020	Index Future			658.90700	658.90700	664.69300	664.69300			0.00	0	0
AL37	On	04/02/2021	Index Future			669.27500	669.27500	675.15200	675.15200			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			701.88300	701.88300	708.48500	708.48500			0.00	0	0
AL7T	On	06/08/2020	Index Future			712.70800	712.70800	719.41300	719.41300			0.00	0	0
AL7T	On	05/11/2020	Index Future			723.93400	723.93400	730.74600	730.74600			0.00	0	0
AL7T	On	04/02/2021	Index Future			735.32600	735.32600	742.24400	742.24400			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			633.89900	633.89900	639.21600	639.21600			0.00	0	208
ALBI	On	06/08/2020	Index Future			643.67400	643.67400	649.07500	649.07500			0.00	0	0
ALBI	On	05/11/2020	Index Future			653.81400	653.81400	659.30000	659.30000			0.00	0	0
ALBI	On	04/02/2021	Index Future			664.10200	664.10200	669.67400	669.67400			0.00	0	0
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>	<b>208</b>
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>	<b>208</b>
IGOV	On	07/05/2020	Index Future			246.35400	246.35400	243.44200	243.44200			0.00	0	559
IGOV	On	06/08/2020	Index Future			250.21400	250.21400	247.25700	247.25700			0.00	0	0
IGOV	On	05/11/2020	Index Future			254.21500	254.21500	251.21100	251.21100			0.00	0	0
IGOV	On	04/02/2021	Index Future			258.27400	258.27400	255.22200	255.22200			0.00	0	0
<b>Total IGOV Future</b>												<b>0.00</b>	<b>0</b>	<b>559</b>
<b>Total For IGOV</b>												<b>0.00</b>	<b>0</b>	<b>559</b>
<b>Total for Index</b>												<b>0.00</b>	<b>0</b>	<b>767</b>
5Y STN	On	21/12/2021	Interest Rate Swap			93.21000	93.21000	92.85000	92.85000			0.00	0	51

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 5Y STND Future</b>										<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total For 5Y STND</b>										<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total for Interest Rate Swap</b>										<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total for Derivatives :</b>										<b>510,829,400.06</b>	<b>5,696</b>	<b>1,452,187</b>
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.46753				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			7.76000	101.46529	7.76000	101.44419				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	104.26700	10.00000	104.24000				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	100.96482	11.37000	100.93478				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	101.09730	11.81000	101.06578				0.00	0	0
<b>Total AB020U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB020U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB021U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB021U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB023U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB023U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB024L On 05/05/2021 Spot Bond			100.00000	54.08384	100.00000	53.96348				0.00	0	0
<b>Total AB024U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB024U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AB025U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB025U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB026L On 20/08/2021 Spot Bond			100.00000	42.07378	100.00000	41.98014				0.00	0	0
<b>Total AB026U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB026U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB028U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB028U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB029U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB029U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB030U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB030U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB031U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB031U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB032U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB032U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB033U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB033U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB034U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB034U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB035U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB035U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABC12: On 25/11/2020 Spot Bond			10.00000	104.47500	10.00000	104.44800				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			4.75000	4.75000	4.75000	288.43656				0.00	0	0
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABF001 On 13/09/2026 Spot Bond					0.00000	100.66437				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABF001 On 18/07/2024 Spot Bond					0.00000	101.76737				0.00	0	0
<b>Total ABF003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABF003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABF003 On 01/12/2030 Spot Bond					0.00000	100.97443				0.00	0	0
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ABF19U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABF19U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.70394				0.00	0	0
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN13 On 14/05/2020 Spot Bond					0.00000	101.34967				0.00	0	0
<b>Total ABFN13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN14 On 14/05/2022 Spot Bond					0.00000	102.35426				0.00	0	0
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN15 On 11/11/2020 Spot Bond					0.00000	101.50634				0.00	0	300,000,000
<b>Total ABFN15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For ABFN15</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
ABFN16 On 11/11/2022 Spot Bond					0.00000	102.21505				0.00	10,000,000	10,000,000
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>10,000,000</b>	<b>10,000,000</b>
<b>Total For ABFN16</b>										<b>0.00</b>	<b>10,000,000</b>	<b>10,000,000</b>
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.32877				0.00	0	0
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN20 On 30/05/2020 Spot Bond					0.00000	101.00794				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>
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.85423				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>
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.96749				0.00	9,200,000,000	4,600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>9,200,000,000</b>	<b>4,600,000,000</b>
<b>Total For ABFN22</b>										<b>0.00</b>	<b>9,200,000,000</b>	<b>4,600,000,000</b>
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.16874				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	101.93256				0.00	0	0
<b>Total ABFN24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 17/10/2024 Spot Bond					0.00000	103.22598				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	104.91336				0.00	0	0
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 29/08/2021 Spot Bond					0.00000	101.25949				0.00	0	0
<b>Total ABFN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.10223				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	101.19770				0.00	0	0
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.56339				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	101.13417				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	101.32610				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	101.83735				0.00	0	0
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3: On 07/02/2022 Spot Bond					0.00000	101.45486				0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABFN34 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For ABFN34</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.47160				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	101.20577				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	102.88600				0.00	0	0
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3: On 23/04/2022 Spot Bond					0.00000	101.61491				0.00	0	0
<b>Total ABFN38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.58429				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	100.44082				0.00	0	0
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN4: On 16/09/2026 Spot Bond					0.00000	99.45240				0.00	0	0
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.54914				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	99.86113				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	99.85807				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	99.85597				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	101.10119				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ABJ01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABJ01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABK12 On 20/05/2022 Spot Bond					0.00000	101.44300			0.00	600,000,000	300,000,000
<b>Total ABK12 SPOT</b>									<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For ABK12</b>									<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
ABK6 On 05/06/2020 Spot Bond					0.00000	101.17850			0.00	0	0
<b>Total ABK6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABK8 On 03/06/2021 Spot Bond					0.00000	100.60074			0.00	200,000,000	200,000,000
<b>Total ABK8 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
<b>Total For ABK8</b>									<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
ABKI02 On 05/06/2020 Spot Bond			6.10000	6.10000	6.10000	154.70042			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	106.65653	100.00000	106.39623			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			5.80000	5.80000	5.80000	139.31943			0.00	0	20,000,000
<b>Total ABKI03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For ABKI03</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
ABKI03 On 13/10/2021 Spot Bond			100.00000	40.13206	100.00000	40.03972			0.00	0	0
<b>Total ABKI03/R212 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI03/R212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI04 On 13/03/2024 Spot Bond			9.05000	9.05000	9.05000	123.88345		3,620,000,000,000.00	0.00	400,000,000	400,000,000
<b>Total ABKI04 SPOT</b>								<b>3,620,000,000,000.00</b>		<b>400,000,000</b>	<b>400,000,000</b>
<b>Total For ABKI04</b>								<b>3,620,000,000,000.00</b>		<b>400,000,000</b>	<b>400,000,000</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	12.09991	100.00000	12.07221			0.00	0	0
<b>Total ABKI04/I2025 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI04/I2025</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABKS1 On 05/04/2021 Spot Bond					0.00000	94.84535			0.00	200,000,000	407,000,000
<b>Total ABKS1 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>407,000,000</b>
<b>Total For ABKS1</b>									<b>0.00</b>	<b>200,000,000</b>	<b>407,000,000</b>
ABN05 On 18/04/2021 Spot Bond			4.06000	209.69621	4.06000	209.65476			0.00	0	0
<b>Total ABN05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN61 On 31/01/2025 Spot Bond			5.25000	5.25000	5.25000	127.12563			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ABN61 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN61</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN62 On 31/03/2028 Spot Bond			5.80000	5.80000	5.80000	160.83169			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			5.40000	5.40000	5.40000	193.06569			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			8.60000	8.60000	8.60000	98.64306			0.00	0	0
<b>Total ABN67 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN67</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN79 On 21/12/2026 Spot Bond			11.34500	11.34500	11.34500	99.13923			0.00	0	0
<b>Total ABN79 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN79</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN80 On 31/03/2021 Spot Bond			7.26000	7.26000	7.26000	99.63289			0.00	0	0
<b>Total ABN80 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN80</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN87 On 21/12/2026 Spot Bond			11.89000	11.89000	11.89000	96.72960			0.00	0	0
<b>Total ABN87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS11 On 09/04/2021 Spot Bond			7.50500	101.78084	7.50500	101.76035		18,012,000,000,000.00	2,400,000,000	1,820,000,000	
<b>Total ABS11 SPOT</b>								<b>18,012,000,000,000.00</b>	<b>2,400,000,000</b>	<b>1,820,000,000</b>	
<b>Total For ABS11</b>								<b>18,012,000,000,000.00</b>	<b>2,400,000,000</b>	<b>1,820,000,000</b>	
ABS12 On 14/05/2020 Spot Bond			7.19000	103.87292	7.19000	103.85261		0.00	0	0	
<b>Total ABS12 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABS12</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.66323	9.20000	103.63735		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			7.96500	107.08875	7.96500	107.06578		0.00	0	0	
<b>Total ABS13 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABS13</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ABS14 On 11/11/2020 Spot Bond			7.31500	104.90115	7.31500	104.88045		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			7.89000	108.27707	7.89000	108.25404		49,341,061,800,000.00	6,253,620,000	1,563,405,000	



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 ABS15 SPOT</b>									<b>19,341,061,800,000.00</b>	<b>6,253,620,000</b>	<b>1,563,405,000</b>
<b>Total For ABS15</b>									<b>19,341,061,800,000.00</b>	<b>6,253,620,000</b>	<b>1,563,405,000</b>
ABS16 On 11/11/2025 Spot Bond			10.09000	105.48685	10.09000	105.45833			0.00	0	0
<b>Total ABS16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS17 On 11/11/2027 Spot Bond			10.69000	104.02179	10.69000	103.99204			0.00	0	1,500,000,000
<b>Total ABS17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For ABS17</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
ABS18 On 26/09/2023 Spot Bond			7.84000	106.28604	7.84000	106.26383			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			6.31000	103.11952	6.31000	103.10186		5,633,568,000,000.00		892,800,000	446,400,000
<b>Total ABS6 SPOT</b>								<b>5,633,568,000,000.00</b>		<b>892,800,000</b>	<b>446,400,000</b>
<b>Total For ABS6</b>								<b>5,633,568,000,000.00</b>		<b>892,800,000</b>	<b>446,400,000</b>
ABS7 On 11/09/2026 Spot Bond			10.39000	93.30990	10.39000	93.28422			0.00	0	1,400,067,500
<b>Total ABS7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,400,067,500</b>
<b>Total For ABS7</b>									<b>0.00</b>	<b>0</b>	<b>1,400,067,500</b>
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.83680	100.00000	9.81515			0.00	0	0
<b>Total ABS7/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS7/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS12 On 07/12/2023 Spot Bond			3.58000	3.58000	3.58000	299.63754			0.00	0	0
<b>Total ABS12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS14 On 31/01/2022 Spot Bond			3.10000	162.35604	3.10000	162.32807			0.00	0	0
<b>Total ABS14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ABT01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ABT02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ABT03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ABT04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABX01 On 10/07/2024 Spot Bond			12.79000	12.79000	12.79000	96.60226				0.00	0	0
<b>Total ABX01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABX01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ACIF1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACIF1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL08€ On 25/11/2020 Spot Bond			10.00000	104.47500	10.00000	104.44800				0.00	0	0
<b>Total ACL089/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL089/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL097 On 20/12/2025 Spot Bond					0.00000	100.37147				0.00	0	0
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL09€ On 20/12/2025 Spot Bond					0.00000	100.36234				0.00	0	0
<b>Total ACL098 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL098</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL127 On 20/09/2021 Spot Bond					0.00000	275.42169				0.00	0	0
<b>Total ACL127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12€ On 20/09/2021 Spot Bond					0.00000	275.54806				0.00	0	0
<b>Total ACL128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12€ On 20/09/2021 Spot Bond					0.00000	100.35113				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	104.47500	10.00000	104.44800				0.00	0	0
<b>Total ACL142/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL142/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14€ On 20/12/2021 Spot Bond					0.00000	100.35252				0.00	0	0
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL18€ On 20/09/2022 Spot Bond					0.00000	99.63906				0.00	0	0
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL187 On 20/09/2020 Spot Bond					0.00000	100.54284				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL187 On 20/09/2020 Spot Bond					0.00000	100.36018				0.00	0	0
<b>Total ACL188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL188 On 20/09/2022 Spot Bond					0.00000	100.36165				0.00	0	0
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL193 On 20/09/2022 Spot Bond					0.00000	100.36165				0.00	0	0
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL194 On 20/09/2022 Spot Bond					0.00000	100.36946				0.00	0	0
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL201 On 20/12/2022 Spot Bond					0.00000	100.36946				0.00	0	0
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL202 On 30/01/2023 Spot Bond					0.00000	184.98913				0.00	0	0
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL203 On 14/02/2023 Spot Bond					0.00000	187.28282				0.00	0	0
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL204 On 20/09/2020 Spot Bond					0.00000	99.07286				0.00	0	0
<b>Total ACL214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL214 On 20/12/2023 Spot Bond					0.00000	100.34704				0.00	0	0
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL217 On 11/05/2020 Spot Bond					0.00000	101.40638				0.00	0	0
<b>Total ACL218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL218 On 26/01/2021 Spot Bond					0.00000	101.72388				0.00	0	0
<b>Total ACL220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL220 On 20/09/2021 Spot Bond					0.00000	100.34517				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ACL221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL222 On 20/09/2021 Spot Bond					0.00000	100.33830				0.00	0	0
<b>Total ACL222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AECI01 On 11/09/2021 Spot Bond					0.00000	101.06774				0.00	0	500,000,000
<b>Total AECI01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For AECI01</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
AECI02 On 11/09/2023 Spot Bond					0.00000	102.41446				0.00	0	0
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AECI03 On 21/11/2022 Spot Bond					0.00000	101.11140				0.00	0	0
<b>Total AECI03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AECI03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AECI04 On 21/11/2023 Spot Bond					0.00000	101.11750				0.00	0	0
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AGL01 On 29/11/2023 Spot Bond					0.00000	101.06452				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	100.70861				0.00	0	0
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AGL03 On 17/05/2025 Spot Bond					0.00000	94.62708				0.00	0	0
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	99.16615				0.00	0	0
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	97.70082				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	94.42646				0.00	0	5,000,000,000
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
AHF2A On 18/07/2021 Spot Bond					0.00000	101.77786				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AHF2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2B: On 18/07/2021 Spot Bond					0.00000	101.56320				0.00	0	0
<b>Total AHF2B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.75371				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	101.74635				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	101.73583				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	101.85154				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	101.96722				0.00	0	0
<b>Total AHF3B5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C: On 18/04/2022 Spot Bond					0.00000	102.34566				0.00	0	0
<b>Total AHF3C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C: On 18/04/2022 Spot Bond					0.00000	102.46125				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	101.82777				0.00	0	0
<b>Total AHF5A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.13462				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			8.64000	104.73790	8.64000	104.71356				0.00	0	0
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.17118				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5C On 21/08/2023 Spot Bond					0.00000	101.21991				0.00	0	0
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5D On 21/08/2023 Spot Bond					0.00000	101.56031				0.00	0	0
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF6A On 21/08/2022 Spot Bond					0.00000	101.54145				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	101.69150				0.00	0	0
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF6B On 21/08/2024 Spot Bond					0.00000	101.17111				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	101.21982				0.00	0	0
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF6D On 21/08/2024 Spot Bond					0.00000	101.56011				0.00	0	0
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AHL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHL1A On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AHL1AU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL1AU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHL1B On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AHL1BU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL1BU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,160,827,741
<b>Total AHY2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,160,827,741</b>
<b>Total For AHY2U</b>										<b>0.00</b>	<b>0</b>	<b>4,160,827,741</b>
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total AIG2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIG2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR02 On 30/04/2023 Spot Bond			7.99000	114.94600	7.99000	114.92140			44,616,160,000,000.00	5,584,000,000	1,396,000,000
<b>Total AIR02 SPOT</b>									<b>14,616,160,000,000.00</b>	<b>5,584,000,000</b>	<b>1,396,000,000</b>
<b>Total For AIR02</b>									<b>14,616,160,000,000.00</b>	<b>5,584,000,000</b>	<b>1,396,000,000</b>
AIR04 On 29/05/2024 Spot Bond			8.29000	106.59334	8.29000	106.56956			3,316,000,000,000.00	400,000,000	200,000,000
<b>Total AIR04 SPOT</b>									<b>3,316,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For AIR04</b>									<b>3,316,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AIR04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR05 On 29/05/2030 Spot Bond			12.76500	88.05331	12.76500	88.02339			0.00	0	0
<b>Total AIR05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIRL01 On 30/04/2028 Spot Bond			6.00500	165.22346	6.00500	165.18224			0.00	0	0
<b>Total AIRL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRL01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIRS1L On 24/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AIRS1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRS1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIRT1L On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AIRT1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRT1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
APF04 On 21/10/2021 Spot Bond					0.00000	101.89057			0.00	0	0
<b>Total APF04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
APF05 On 24/08/2020 Spot Bond					0.00000	101.39576			0.00	0	0
<b>Total APF05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
APF06 On 24/08/2022 Spot Bond					0.00000	101.60473			0.00	400,000,000	100,000,000
<b>Total APF06 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For APF06</b>									<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
APF07 On 25/06/2023 Spot Bond					0.00000	100.26383			0.00	0	0
<b>Total APF07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
APF08 On 24/07/2021 Spot Bond					0.00000	101.24265			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total APF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF09 On 24/07/2023 Spot Bond					0.00000	101.78170				0.00	0	0
<b>Total APF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF10 On 11/09/2022 Spot Bond					0.00000	100.75471				0.00	0	0
<b>Total APF10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF11 On 16/09/2020 Spot Bond					0.00000	100.59444				0.00	0	0
<b>Total APF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS133U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS133U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS139U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS139U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS167U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS167U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS168U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS168U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS221U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS221U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS224U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS224U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS248U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS248U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS249U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS249U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AS266U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS266U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS288U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS288U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS294U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS294U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS334U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS334U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS343U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS343U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS345U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS345U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS347U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS347U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS349U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS349U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS350U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS350U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS367U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS367U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS377U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS377U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS391U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS391U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AS404U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS404U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS410L On 27/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS410U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS410U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS423L On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS423U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS423U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS424L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS424U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS424U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02L On 07/12/2033 Spot Bond			5.65000	210.20010	5.65000	210.14966				0.00	0	0
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03L On 07/12/2033 Spot Bond			5.66500	187.95980	5.66500	187.91461				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	101.84849				0.00	0	0
<b>Total ASN058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN058</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05L On 28/04/2020 Spot Bond					0.00000	101.71182				0.00	0	0
<b>Total ASN059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN059</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06L On 30/04/2020 Spot Bond					0.00000	101.63886				0.00	0	0
<b>Total ASN061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN061</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06L On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN064 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN064</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07L On 20/06/2020 Spot Bond					0.00000	100.40170				0.00	0	0
<b>Total ASN078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08L On 20/09/2020 Spot Bond					0.00000	100.33274				0.00	0	0
<b>Total ASN080 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN080</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08L On 20/06/2020 Spot Bond					0.00000	100.55189				0.00	280,100,000	126,700,000

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 ASN083 SPOT</b>										<b>0.00</b>	<b>280,100,000</b>	<b>126,700,000</b>
<b>Total For ASN083</b>										<b>0.00</b>	<b>280,100,000</b>	<b>126,700,000</b>
ASN083 On 03/09/2020 Spot Bond					0.00000	101.65252				0.00	0	0
<b>Total ASN084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN084 On 01/10/2020 Spot Bond					0.00000	107.34824				0.00	0	0
<b>Total ASN087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN087 On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN091 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN091</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN091 On 21/10/2020 Spot Bond					0.00000	101.82834				0.00	0	0
<b>Total ASN092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN092 On 10/11/2020 Spot Bond					0.00000	101.40720				0.00	0	0
<b>Total ASN096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN096 On 20/12/2020 Spot Bond					0.00000	95.58543				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	100.96708				0.00	0	0
<b>Total ASN111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN111 On 07/03/2021 Spot Bond					0.00000	100.80058				0.00	0	0
<b>Total ASN113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN113 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN115 On 20/12/2020 Spot Bond					0.00000	100.46054				0.00	0	0
<b>Total ASN121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN121 On 20/12/2020 Spot Bond					0.00000	100.45599				0.00	400,000,000	400,000,000
<b>Total ASN134 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
<b>Total For ASN134</b>										<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
ASN134 On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN13: On 31/01/2022 Spot Bond			3.83000	160.30093	3.83000	160.27014				0.00	0	0
<b>Total ASN137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 20/06/2020 Spot Bond					0.00000	100.68753				0.00	0	0
<b>Total ASN143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 20/06/2021 Spot Bond					0.00000	91.88753				0.00	0	0
<b>Total ASN145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 04/05/2021 Spot Bond					0.00000	101.55130				0.00	0	0
<b>Total ASN146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14: On 04/05/2021 Spot Bond					0.00000	101.56352				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			3.87500	160.17534	3.87500	160.14440				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	48.94401				0.00	0	0
<b>Total ASN150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 02/06/2021 Spot Bond					0.00000	100.98599				0.00	0	0
<b>Total ASN152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 31/03/2028 Spot Bond			6.44000	153.90071	6.44000	153.86055				0.00	0	0
<b>Total ASN154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 08/08/2021 Spot Bond					0.00000	101.43159				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	101.21689				0.00	0	0
<b>Total ASN161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN164</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 20/06/2021 Spot Bond					0.00000	100.87393				0.00	0	0
<b>Total ASN165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN18: On 20/06/2022 Spot Bond					0.00000	100.39330				0.00	0	0
<b>Total ASN181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 12/06/2020 Spot Bond					0.00000	100.69915				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN190 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN190</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19 On 30/06/2022 Spot Bond					0.00000	100.15379				0.00	0	0
<b>Total ASN194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19 On 31/01/2038 Spot Bond			5.80000	89.91804	5.80000	89.89602				0.00	0	0
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19 On 20/06/2022 Spot Bond					0.00000	100.32369				0.00	0	0
<b>Total ASN196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20 On 20/06/2022 Spot Bond					0.00000	100.32745				0.00	0	0
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20 On 20/06/2022 Spot Bond					0.00000	100.34039				0.00	68,400,000	267,100,000
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>68,400,000</b>	<b>267,100,000</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>68,400,000</b>	<b>267,100,000</b>
ASN20 On 24/08/2021 Spot Bond					0.00000	101.27532				0.00	0	0
<b>Total ASN208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN20 On 24/08/2025 Spot Bond					0.00000	101.38262				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	100.97015				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	100.94928				0.00	0	0
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN25 On 29/05/2021 Spot Bond					0.00000	100.96706				0.00	0	0
<b>Total ASN255 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN255</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN26 On 20/06/2023 Spot Bond					0.00000	100.39240				0.00	0	0
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN27 On 20/06/2023 Spot Bond					0.00000	100.32599				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN274 On 15/08/2023 Spot Bond					0.00000	101.24727				0.00	0	0
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN278 On 20/08/2048 Spot Bond					0.00000	101.20890				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>
ASN280 On 21/08/2023 Spot Bond					0.00000	101.16874				0.00	0	0
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN280 On 13/09/2025 Spot Bond					0.00000	100.71169				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>
ASN290 On 26/09/2023 Spot Bond					0.00000	100.26119				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>
ASN300 On 20/12/2023 Spot Bond					0.00000	100.34429				0.00	400,000,000	200,000,000
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For ASN300</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
ASN310 On 20/12/2023 Spot Bond					0.00000	100.41974				0.00	0	0
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN310 On 20/01/2021 Spot Bond					0.00000	100.56172				0.00	0	0
<b>Total ASN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN315 On 30/04/2020 Spot Bond					0.00000	101.65528				0.00	0	14,200,000,000
<b>Total ASN316 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,200,000,000</b>
<b>Total For ASN316</b>										<b>0.00</b>	<b>0</b>	<b>14,200,000,000</b>
ASN316 On 31/03/2029 Spot Bond			5.62500	5.62500	5.62500	86.63994				0.00	0	0
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN318 On 28/02/2033 Spot Bond			5.50000	5.50000	5.50000	83.79146				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>
ASN320 On 20/06/2024 Spot Bond					0.00000	100.32996				0.00	100,000,000	50,000,000

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 ASN327 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For ASN327</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
ASN327 On 20/06/2024 Spot Bond					0.00000	100.36622				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>
ASN328 On 09/05/2024 Spot Bond					0.00000	101.42255				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>
ASN333 On 20/06/2024 Spot Bond					0.00000	100.33189				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>
ASN335 On 31/01/2038 Spot Bond			5.91000	88.62272	5.91000	88.60075				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>
ASN337 On 20/06/2024 Spot Bond					0.00000	100.34883				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>
ASN341 On 12/02/2021 Spot Bond					0.00000	101.44019				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>
ASN342 On 12/02/2021 Spot Bond					0.00000	101.44019				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>
ASN344 On 20/06/2024 Spot Bond					0.00000	100.32364				0.00	0	0
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN346 On 20/06/2024 Spot Bond					0.00000	100.32647				0.00	0	0
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN351 On 20/06/2024 Spot Bond					0.00000	100.33738				0.00	0	0
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN354 On 20/06/2024 Spot Bond					0.00000	100.33738				0.00	0	0
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN358 On 30/08/2024 Spot Bond					0.00000	101.02479				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN365: On 20/06/2024 Spot Bond					0.00000	100.38999				0.00	0	0
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN369: On 20/12/2024 Spot Bond					0.00000	100.33232				0.00	0	0
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN373: On 20/12/2024 Spot Bond					0.00000	100.34193				0.00	0	0
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN374: On 29/10/2021 Spot Bond					0.00000	101.65085				0.00	0	0
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN381: On 15/03/2021 Spot Bond					0.00000	100.62508				0.00	0	0
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN383: On 15/03/2021 Spot Bond					0.00000	100.62508				0.00	0	0
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN384: On 20/12/2022 Spot Bond					0.00000	100.38593				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>
ASN386: On 20/12/2024 Spot Bond					0.00000	100.33461				0.00	0	0
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN388: On 20/11/2020 Spot Bond					0.00000	101.13168				0.00	0	0
<b>Total ASN395 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN395</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN395: On 17/12/2025 Spot Bond					0.00000	100.60317				0.00	0	0
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN399: On 20/12/2024 Spot Bond					0.00000	100.33278				0.00	0	0
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN409: On 20/12/2024 Spot Bond					0.00000	100.37852				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN415 On 05/12/2020 Spot Bond					0.00000	101.00710				0.00	0	0
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN419 On 29/10/2020 Spot Bond					0.00000	100.96724				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>
ASN420 On 20/12/2024 Spot Bond					0.00000	100.71018				0.00	0	0
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN421 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ASN75U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN75U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW18 On 05/12/2020 Spot Bond					0.00000	101.30550				0.00	0	600,000,000
<b>Total BAW18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For BAW18</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
BAW19 On 05/12/2020 Spot Bond			8.19000	104.08255	8.19000	104.05972		29,484,000,000,000.00		3,600,000,000	2,800,000,000	
<b>Total BAW19 SPOT</b>								<b>29,484,000,000,000.00</b>		<b>3,600,000,000</b>	<b>2,800,000,000</b>	
<b>Total For BAW19</b>								<b>29,484,000,000,000.00</b>		<b>3,600,000,000</b>	<b>2,800,000,000</b>	
BAW21 On 24/03/2022 Spot Bond			7.72000	103.16486	7.72000	103.14362		4,014,400,000,000.00		520,000,000	130,000,000	
<b>Total BAW21 SPOT</b>								<b>4,014,400,000,000.00</b>		<b>520,000,000</b>	<b>130,000,000</b>	
<b>Total For BAW21</b>								<b>4,014,400,000,000.00</b>		<b>520,000,000</b>	<b>130,000,000</b>	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.33745	9.30000	100.31267		0.00		0	0	
<b>Total BAW21/R208 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
<b>Total For BAW21/R208</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	102.55069		0.00		0	0	
<b>Total BAW22 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
<b>Total For BAW22</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
BAW25 On 08/05/2020 Spot Bond					0.00000	101.47265		0.00	1,800,000,000	900,000,000		
<b>Total BAW25 SPOT</b>								<b>0.00</b>	<b>1,800,000,000</b>	<b>900,000,000</b>		
<b>Total For BAW25</b>								<b>0.00</b>	<b>1,800,000,000</b>	<b>900,000,000</b>		
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0	
<b>Total BAW26U SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
<b>Total For BAW26U</b>								<b>0.00</b>		<b>0</b>	<b>0</b>	
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAW27U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW27U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW28 On 06/06/2022 Spot Bond					0.00000	101.77528				0.00	0	0
<b>Total BAW28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW29 On 22/02/2023 Spot Bond					0.00000	101.08102				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	100.83800				0.00	0	0
<b>Total BAW30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW31 On 30/09/2022 Spot Bond					0.00000	100.13589				0.00	0	0
<b>Total BAW31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.42075				0.00	0	0
<b>Total BAYA57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA57</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA58 On 30/06/2020 Spot Bond					0.00000	100.51636				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			10.88500	10.88500	10.88500	103.57453				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	100.17433				0.00	0	0
<b>Total BAYA61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA62 On 30/09/2020 Spot Bond					0.00000	100.16295				0.00	0	0
<b>Total BAYA62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA63 On 30/11/2020 Spot Bond					0.00000	101.82077				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	100.16454				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	100.53268				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYA65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA65 On 31/03/2021 Spot Bond					0.00000	100.16304				0.00	0	0
<b>Total BAYA66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA66 On 31/03/2023 Spot Bond			10.49000	10.49000	10.49000	101.90475				0.00	0	0
<b>Total BAYA67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA67 On 30/06/2021 Spot Bond					0.00000	100.15263				0.00	0	0
<b>Total BAYA69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.15263				0.00	0	0
<b>Total BAYA70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA70</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.15263				0.00	0	0
<b>Total BAYA71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA71 On 31/03/2026 Spot Bond			13.40000	13.40000	13.40000	95.27891				0.00	0	0
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA72 On 31/03/2022 Spot Bond					0.00000	101.81166				0.00	0	0
<b>Total BAYA73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA73 On 01/07/2024 Spot Bond					0.00000	102.63374				0.00	0	0
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA74 On 01/07/2022 Spot Bond					0.00000	101.83779				0.00	0	0
<b>Total BAYA75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.83786				0.00	0	0
<b>Total BAYA76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA76 On 30/09/2022 Spot Bond					0.00000	101.70576				0.00	0	0
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.74833				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB08 On 30/09/2020 Spot Bond					0.00000	101.61365				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	100.22076				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	100.18876				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	100.19182				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	100.19182				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	100.19182				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	100.19615				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	100.19253				0.00	0	0
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.87979				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	100.19253				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BAYD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD3I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD4I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD5I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC126 On 29/05/2020 Spot Bond					0.00000	100.80975				0.00	0	0
<b>Total BC126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ15 On 09/11/2020 Spot Bond					0.00000	101.30077				0.00	0	10,000,000,000
<b>Total BCJ15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For BCJ15</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.74772				0.00	0	0
<b>Total BCJ16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD0302 On 18/04/2028 Spot Bond			10.34500	10.34500	10.34500	91.84542				0.00	0	0
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD302L On 18/04/2028 Spot Bond			100.00000	12.02325	100.00000	11.99663				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	101.52542				0.00	0	0
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BDX31 On 05/03/2023 Spot Bond					0.00000	101.40863				0.00	0	0
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BDX32 On 01/04/2022 Spot Bond					0.00000	100.02048				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BDX32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BDX32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BG1A7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1A7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL05 On 04/09/2020 Spot Bond			8.99000	101.91715	8.99000	101.89295				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	101.98216				0.00	0	0
<b>Total BGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL07 On 03/09/2022 Spot Bond			9.29000	106.42427	9.29000	106.39801			3,716,000,000,000.00	400,000,000	200,000,000	
<b>Total BGL07 SPOT</b>									<b>3,716,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>	
<b>Total For BGL07</b>									<b>3,716,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.08269				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			8.99000	101.33230	8.99000	101.30838			1,021,264,000,000.00	113,600,000	56,800,000	
<b>Total BGL09 SPOT</b>									<b>1,021,264,000,000.00</b>	<b>113,600,000</b>	<b>56,800,000</b>	
<b>Total For BGL09</b>									<b>1,021,264,000,000.00</b>	<b>113,600,000</b>	<b>56,800,000</b>	
BGL10 On 05/05/2021 Spot Bond					0.00000	104.32040				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			9.19000	108.49217	9.19000	108.46538				0.00	0	0
<b>Total BGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL12 On 20/08/2021 Spot Bond					0.00000	104.93823				0.00	10,000,000	5,000,000
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>10,000,000</b>	<b>5,000,000</b>
<b>Total For BGL12</b>										<b>0.00</b>	<b>10,000,000</b>	<b>5,000,000</b>
BGL13 On 20/08/2021 Spot Bond			8.67000	105.38139	8.67000	105.35682			4,335,000,000,000.00	500,000,000	500,000,000	
<b>Total BGL13 SPOT</b>									<b>4,335,000,000,000.00</b>	<b>500,000,000</b>	<b>500,000,000</b>	
<b>Total For BGL13</b>									<b>4,335,000,000,000.00</b>	<b>500,000,000</b>	<b>500,000,000</b>	
BGL14 On 03/11/2021 Spot Bond					0.00000	105.27925				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	104.61408				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.29248				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	107.15045				0.00	0	0
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL18 On 30/09/2022 Spot Bond					0.00000	102.76266				0.00	0	0
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL19 On 29/09/2024 Spot Bond					0.00000	104.76783				0.00	0	0
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGT01 On 12/09/2022 Spot Bond					0.00000	106.69200				0.00	0	1,050,000,000
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
BID07 On 30/06/2020 Spot Bond					0.00000	100.33209				0.00	0	0
<b>Total BID07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID08 On 30/06/2022 Spot Bond					0.00000	101.22803				0.00	816,800,000	0
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>816,800,000</b>	<b>0</b>
<b>Total For BID08</b>										<b>0.00</b>	<b>816,800,000</b>	<b>0</b>
BID09 On 15/11/2021 Spot Bond					0.00000	101.24270				0.00	0	0
<b>Total BID09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID10 On 15/11/2023 Spot Bond					0.00000	101.17408				0.00	0	0
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID11 On 15/11/2023 Spot Bond			8.03000	108.61263	8.03000	108.58915				0.00	0	0
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID12 On 14/06/2022 Spot Bond					0.00000	100.68701				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	100.63001				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID14 On 28/10/2022 Spot Bond					0.00000	101.34024				0.00	0	0
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID15 On 28/10/2024 Spot Bond					0.00000	101.28587				0.00	0	0
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.74999				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	99.84903				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	101.24408				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	99.99967				0.00	0	0
<b>Total BNPP05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BNPP05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BNPP0 On 03/01/2025 Spot Bond					0.00000	57.00000				0.00	0	0
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0 On 15/09/2020 Spot Bond					0.00000	100.83611				0.00	0	0
<b>Total BPPF04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.25843				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	101.75875				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	100.50319				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 23/07/2020 Spot Bond					0.00000	101.56249				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
BPPF16 On 19/11/2020 Spot Bond					0.00000	101.09714				0.00	0	0
<b>Total BPPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF18 On 19/11/2022 Spot Bond					0.00000	101.14007				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>
BPPF19 On 19/11/2024 Spot Bond					0.00000	101.14036				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>
BPPF20 On 26/02/2023 Spot Bond					0.00000	100.98094				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>
BS2A11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2A1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2A1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2A21 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2A2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2A2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2B11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2C11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.22532				0.00	0	0
<b>Total BWZ21B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ21B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.45281				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>
BX1611 On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total 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 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total BX162U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX162U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total BX163U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX163U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total BX164U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX164U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total BYA68U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BYA68U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total BYB10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BYB10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL22 On 06/05/2020 Spot Bond			7.60500	103.62387	7.60500	103.60242		134,987,229,000,000.00	17,749,800,000	5,916,600,000	
<b>Total CBL22 SPOT</b>								<b>14,987,229,000,000.00</b>	<b>17,749,800,000</b>	<b>5,916,600,000</b>	
<b>Total For CBL22</b>								<b>14,987,229,000,000.00</b>	<b>17,749,800,000</b>	<b>5,916,600,000</b>	
CBL24 On 02/11/2020 Spot Bond					0.00000	102.41295		0.00	1,390,000,000	395,000,000	
<b>Total CBL24 SPOT</b>								<b>0.00</b>	<b>1,390,000,000</b>	<b>395,000,000</b>	
<b>Total For CBL24</b>								<b>0.00</b>	<b>1,390,000,000</b>	<b>395,000,000</b>	
CBL26 On 06/05/2021 Spot Bond			7.69000	108.13535	7.69000	108.11294		0.00	0	0	
<b>Total CBL26 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CBL26</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CBL27 On 12/05/2020 Spot Bond					0.00000	101.48111		0.00	800,000,000	200,000,000	
<b>Total CBL27 SPOT</b>								<b>0.00</b>	<b>800,000,000</b>	<b>200,000,000</b>	
<b>Total For CBL27</b>								<b>0.00</b>	<b>800,000,000</b>	<b>200,000,000</b>	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.18480		0.00	0	1,500,000,000	
<b>Total CBL28 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>	
<b>Total For CBL28</b>								<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.37282		0.00	200,000,000	100,000,000	
<b>Total CBL29 SPOT</b>								<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>	
<b>Total For CBL29</b>								<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>	
CCT01 On 23/06/2023 Spot Bond			9.74000	111.24879	9.74000	111.21989		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT02 On 12/06/2024 Spot Bond			11.09000	105.39586	11.09000	105.36478				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			10.88000	101.72968	10.88000	101.70041				0.00	0	4,201,894,100
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,201,894,100</b>
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	<b>4,201,894,100</b>
CCT04 On 17/07/2027 Spot Bond			11.89000	94.00262	11.89000	93.97280				0.00	0	0
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR14 On 25/11/2020 Spot Bond			10.00000	104.47520	10.00000	104.44790				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	100.31576				0.00	0	0
<b>Total CGR21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR24 On 08/02/2021 Spot Bond					0.00000	102.69973				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	102.23975				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	102.22248				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	100.35639				0.00	0	0
<b>Total CGR33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR38 On 13/02/2021 Spot Bond					0.00000	101.62898				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.32347				0.00	0	0
<b>Total CGR41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR42 On 03/08/2023 Spot Bond					0.00000	101.98132				0.00	0	0
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR43 On 08/02/2022 Spot Bond					0.00000	101.69610				0.00	0	0
<b>Total CGR43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR44 On 05/04/2022 Spot Bond					0.00000	100.00017				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	101.91206				0.00	0	0
<b>Total CGR45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR46 On 28/02/2023 Spot Bond					0.00000	101.22428				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	101.28040				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	0
<b>Total CL573U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL573U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CL574L On 10/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CL574U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL574U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CL575L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CL575U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL575U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CL576L On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CL576U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL576U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLA5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLA6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLC2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLC2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.63530				0.00	0	0
<b>Total CLN184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN193 On 29/08/2021 Spot Bond			3.14000	154.94954	3.14000	154.84555				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN193 On 13/09/2021 Spot Bond			3.80000	3.80000	3.80000	152.82168				0.00	0	0
<b>Total CLN198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN230 On 25/11/2020 Spot Bond			10.00000	104.47500	10.00000	104.44800				0.00	0	0
<b>Total CLN230/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN230/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN231 On 25/11/2020 Spot Bond			10.00000	104.47500	10.00000	104.44800				0.00	0	0
<b>Total CLN231/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN231/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN292 On 25/11/2020 Spot Bond			10.00000	104.47500	10.00000	104.44800				0.00	0	0
<b>Total CLN292/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN292/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN313 On 14/11/2022 Spot Bond					0.00000	11.00000				0.00	0	0
<b>Total CLN313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN315 On 20/03/2023 Spot Bond			10.40000	99.64818	10.40000	99.62072				0.00	0	0
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN317 On 20/03/2023 Spot Bond					0.00000	100.39341				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	101.39457				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	99.76641				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			9.06000	105.36358	9.06000	105.33822				0.00	0	0
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN366 On 20/03/2024 Spot Bond			11.20000	106.17975	11.20000	106.14832				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN365 On 06/08/2023 Spot Bond					0.00000	101.81389				0.00	0	0
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN366 On 26/07/2022 Spot Bond					0.00000	101.79079				0.00	0	0
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN370 On 20/03/2024 Spot Bond					0.00000	107.58129				0.00	0	0
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN371 On 20/03/2021 Spot Bond			7.88500	102.26905	7.88500	102.24756				0.00	0	0
<b>Total CLN376 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN376</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN376 On 20/03/2024 Spot Bond			10.98000	99.15459	10.98000	99.12579				0.00	0	0
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN379 On 20/09/2024 Spot Bond			11.00000	100.52515	11.00000	100.49590				0.00	0	0
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN380 On 20/03/2021 Spot Bond					0.00000	99.27111				0.00	0	0
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN382 On 20/09/2024 Spot Bond			10.99000	104.17706	10.99000	104.14677				0.00	0	0
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN384 On 20/09/2024 Spot Bond					0.00000	100.42775				0.00	0	0
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN385 On 20/03/2021 Spot Bond					0.00000	100.34185				0.00	0	0
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN386 On 26/01/2021 Spot Bond					0.00000	101.89554				0.00	0	0
<b>Total CLN387 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN387</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN387 On 20/09/2022 Spot Bond					0.00000	100.34426				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN397 On 20/06/2020 Spot Bond					0.00000	100.52899				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	101.34945				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	101.34240				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	100.34416				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	94.34466				0.00	0	0
<b>Total CLN406 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN406</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN407 On 20/06/2020 Spot Bond					0.00000	100.34644				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	99.84169				0.00	0	0
<b>Total CLN409 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN409</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN410 On 20/09/2020 Spot Bond					0.00000	99.33025				0.00	0	0
<b>Total CLN410 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN410</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN411 On 20/09/2020 Spot Bond					0.00000	100.52418				0.00	0	0
<b>Total CLN411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN411</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN412 On 18/07/2020 Spot Bond					0.00000	102.40270				0.00	0	0
<b>Total CLN412 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN412</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN413 On 20/09/2020 Spot Bond					0.00000	100.70465				0.00	0	0
<b>Total CLN413 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN413</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN414 On 20/09/2020 Spot Bond					0.00000	100.40584				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN415 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN415</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN415 On 18/07/2020 Spot Bond					0.00000	102.31381				0.00	0	0
<b>Total CLN416 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN416</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN416 On 23/09/2020 Spot Bond					0.00000	100.33688				0.00	0	0
<b>Total CLN418 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN418</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN418 On 20/12/2020 Spot Bond					0.00000	100.42867				0.00	0	0
<b>Total CLN419 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN419</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN419 On 20/12/2020 Spot Bond					0.00000	99.95087				0.00	0	0
<b>Total CLN420 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN420</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN420 On 26/01/2021 Spot Bond					0.00000	102.36050				0.00	0	0
<b>Total CLN421 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN421</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN421 On 20/12/2020 Spot Bond					0.00000	78.16700				0.00	0	0
<b>Total CLN422 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN422</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN422 On 20/12/2020 Spot Bond					0.00000	100.47400				0.00	0	0
<b>Total CLN423 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN423</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN423 On 20/12/2020 Spot Bond					0.00000	100.24600				0.00	0	0
<b>Total CLN424 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN424</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN424 On 20/12/2020 Spot Bond					0.00000	101.09477				0.00	0	0
<b>Total CLN425 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN425</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN425 On 20/12/2020 Spot Bond					0.00000	100.64400				0.00	0	0
<b>Total CLN426 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN426</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN426 On 20/12/2020 Spot Bond					0.00000	100.52412				0.00	0	300,000,000
<b>Total CLN429 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For CLN429</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
CLN429 On 20/12/2020 Spot Bond					0.00000	153.65000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN430 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN430</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN430 On 20/12/2020 Spot Bond					0.00000	101.67400				0.00	0	0
<b>Total CLN431 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN431</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN431 On 20/12/2020 Spot Bond					0.00000	101.02300				0.00	0	0
<b>Total CLN432 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN432</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN432 On 20/12/2020 Spot Bond					0.00000	69.17400				0.00	0	0
<b>Total CLN433 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN433</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN433 On 20/12/2020 Spot Bond					0.00000	154.65000				0.00	0	0
<b>Total CLN434 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN434</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN434 On 20/12/2020 Spot Bond					0.00000	100.38534				0.00	0	0
<b>Total CLN436 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN436</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN436 On 20/12/2020 Spot Bond					0.00000	100.36478				0.00	0	0
<b>Total CLN437 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN437</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN437 On 03/02/2021 Spot Bond					0.00000	102.03838				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>
CLN439 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>
CLN440 On 24/05/2021 Spot Bond			7.78500	107.96498	7.78500	107.94232				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>
CLN445 On 31/01/2022 Spot Bond			3.80000	160.38471	3.80000	160.35405				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>
CLN452 On 31/01/2025 Spot Bond			7.50000	115.09655	7.50000	115.06317				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>
CLN453 On 31/01/2025 Spot Bond			7.74000	113.88947	7.74000	113.85571				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN454 On 20/12/2021 Spot Bond					0.00000	100.44344				0.00	100,000,000	1,300,000,000
<b>Total CLN456 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>1,300,000,000</b>
<b>Total For CLN456</b>										<b>0.00</b>	<b>100,000,000</b>	<b>1,300,000,000</b>
CLN456 On 17/11/2021 Spot Bond					0.00000	101.29425				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>
CLN457 On 29/11/2021 Spot Bond					0.00000	101.59448				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>
CLN458 On 29/11/2021 Spot Bond					0.00000	101.89525				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>
CLN460 On 15/02/2022 Spot Bond					0.00000	103.57657				0.00	0	0
<b>Total CLN461 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN461</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN461 On 16/02/2022 Spot Bond			9.05500	104.86945	9.05500	104.84394				0.00	0	0
<b>Total CLN462 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN462</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN462 On 13/03/2022 Spot Bond			8.49000	103.39019	8.49000	103.36684				0.00	0	0
<b>Total CLN464 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN464</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN464 On 14/03/2022 Spot Bond					0.00000	100.65619				0.00	0	0
<b>Total CLN465 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN465</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN465 On 28/03/2022 Spot Bond					0.00000	100.16116				0.00	0	0
<b>Total CLN468 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN468</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN468 On 28/03/2022 Spot Bond					0.00000	100.97797				0.00	0	0
<b>Total CLN469 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN469</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN469 On 19/11/2022 Spot Bond					0.00000	101.35392				0.00	0	0
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN472 On 23/06/2021 Spot Bond					0.00000	101.05252				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN475 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN475</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN475 On 20/09/2020 Spot Bond					0.00000	100.38987				0.00	0	0
<b>Total CLN476 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN476</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN476 On 29/11/2021 Spot Bond			100.00000	36.44414	100.00000	36.36304				0.00	0	0
<b>Total CLN477 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN477</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN480 On 20/05/2021 Spot Bond					0.00000	101.25591				0.00	0	0
<b>Total CLN482 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN482</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN482 On 20/05/2021 Spot Bond					0.00000	102.32830				0.00	0	0
<b>Total CLN483 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN483</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN483 On 02/12/2021 Spot Bond					0.00000	102.06698				0.00	0	0
<b>Total CLN484 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN484</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN484 On 02/12/2021 Spot Bond			7.98500	105.87843	7.98500	105.85578				0.00	0	0
<b>Total CLN485 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN485</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN485 On 20/06/2022 Spot Bond					0.00000	100.76374				0.00	0	0
<b>Total CLN486 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN486</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN486 On 23/06/2021 Spot Bond			11.49000	105.39709	11.49000	106.29333				0.00	0	0
<b>Total CLN487 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN487</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN487 On 28/07/2022 Spot Bond			8.29000	103.51086	8.29000	103.48777				0.00	0	0
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN488 On 28/03/2022 Spot Bond					0.00000	100.97747				0.00	0	0
<b>Total CLN490 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN490</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN490 On 20/06/2022 Spot Bond					0.00000	100.38964				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN493 On 29/08/2020 Spot Bond					0.00000	100.98753				0.00	0	0
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN495 On 04/09/2024 Spot Bond			8.69000	105.87955	8.69000	105.85507				0.00	0	0
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN496 On 04/09/2024 Spot Bond					0.00000	103.06550				0.00	0	0
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN497 On 08/06/2022 Spot Bond					0.00000	102.77453				0.00	0	0
<b>Total CLN498 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN498</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN498 On 20/05/2021 Spot Bond					0.00000	101.20654				0.00	0	0
<b>Total CLN499 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN499</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN499 On 10/10/2020 Spot Bond					0.00000	99.92409				0.00	0	0
<b>Total CLN500 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN500</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN500 On 11/10/2022 Spot Bond					0.00000	99.85570				0.00	0	0
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN501 On 11/10/2024 Spot Bond					0.00000	99.84907				0.00	0	0
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN502 On 11/10/2024 Spot Bond					0.00000	99.84907				0.00	0	0
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN504 On 24/10/2020 Spot Bond					0.00000	101.70582				0.00	0	0
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN505 On 20/12/2022 Spot Bond					0.00000	100.75474				0.00	0	0
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN507 On 11/10/2020 Spot Bond					0.00000	99.85843				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN511 On 14/11/2022 Spot Bond					0.00000	94.30851				0.00	0	0
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN511 On 15/09/2022 Spot Bond			9.96000	100.60935	9.96000	100.58278				0.00	0	0
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN517 On 30/10/2022 Spot Bond			10.01000	104.36245	10.01000	104.33460				0.00	0	0
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN518 On 25/11/2022 Spot Bond					0.00000	101.14836				0.00	0	0
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN519 On 30/06/2022 Spot Bond			9.60000	102.56877	9.60000	103.28680				0.00	0	0
<b>Total CLN519 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN519</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN520 On 12/03/2023 Spot Bond					0.00000	100.72262				0.00	0	0
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN521 On 17/09/2020 Spot Bond					0.00000	100.58979				0.00	0	0
<b>Total CLN521 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN521</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN522 On 27/02/2023 Spot Bond					0.00000	101.02346				0.00	0	0
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN523 On 13/05/2021 Spot Bond					0.00000	101.34223				0.00	0	0
<b>Total CLN523 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN523</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN524 On 09/09/2022 Spot Bond			9.20000	100.71134	9.20000	100.68672				0.00	0	0
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN525 On 24/04/2021 Spot Bond					0.00000	101.71581				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>
CLN526 On 26/04/2023 Spot Bond					0.00000	102.40331				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN527 On 21/02/2024 Spot Bond					0.00000	103.06041				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>
CLN528 On 25/11/2022 Spot Bond					0.00000	102.53939				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>
CLN529 On 29/11/2021 Spot Bond					0.00000	102.67086				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>
CLN530 On 12/03/2021 Spot Bond					0.00000	100.69782				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>
CLN531 On 12/03/2023 Spot Bond					0.00000	100.72262				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>
CLN532 On 20/06/2023 Spot Bond					0.00000	100.36723				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>
CLN533 On 18/07/2025 Spot Bond					0.00000	101.91462				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>
CLN534 On 18/07/2025 Spot Bond			11.57000	11.57000	11.57000	97.48662				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>
CLN535 On 18/07/2023 Spot Bond					0.00000	100.11158				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>
CLN536 On 25/10/2023 Spot Bond					0.00000	101.69540				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>
CLN537 On 16/08/2023 Spot Bond					0.00000	101.32762				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>
CLN538 On 20/12/2023 Spot Bond					0.00000	100.47899				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN539 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN539</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54( On 17/01/2024 Spot Bond					0.00000	102.17073				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	92.71100				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>
CLN54( On 30/05/2022 Spot Bond					0.00000	101.03517				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	106.90500				0.00	0	0
<b>Total CLN543 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN543</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54( On 17/01/2024 Spot Bond					0.00000	102.13796				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			11.04000	96.65958	11.04000	96.63105				0.00	0	0
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54( On 29/03/2025 Spot Bond			11.09000	96.41827	11.09000	96.39000				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			11.18000	99.92130	11.18000	99.89144				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			5.53000	5.53000	5.53000	125.54840				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	256.05064				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			5.53000	5.53000	5.53000	125.54840				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	56.56500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN552 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN552</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN552 On 20/03/2024 Spot Bond					0.00000	100.27440				0.00	0	0
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN553 On 20/03/2023 Spot Bond					0.00000	100.27063				0.00	0	0
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN554 On 20/12/2020 Spot Bond					0.00000	101.27727				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>
CLN555 On 15/11/2023 Spot Bond					0.00000	101.30169				0.00	0	0
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN556 On 12/11/2023 Spot Bond					0.00000	101.35554				0.00	0	0
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN557 On 24/11/2024 Spot Bond					0.00000	101.12752				0.00	0	0
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN558 On 17/01/2024 Spot Bond					0.00000	102.33457				0.00	0	0
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN559 On 20/12/2023 Spot Bond			100.00000		0.00000	138.98900				0.00	0	0
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN560 On 11/02/2026 Spot Bond					0.00000	101.41359				0.00	0	0
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN561 On 12/11/2025 Spot Bond			10.16000	102.68180	10.16000	104.05509				0.00	0	0
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN562 On 12/11/2025 Spot Bond			11.04000	97.41845	11.04000	100.44970				0.00	0	0
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN563 On 08/02/2024 Spot Bond					0.00000	101.41490				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN564 On 21/02/2024 Spot Bond					0.00000	101.11623				0.00	0	0
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN565 On 17/01/2024 Spot Bond					0.00000	103.81002				0.00	0	0
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN566 On 04/06/2023 Spot Bond					0.00000	100.92804				0.00	0	0
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN567 On 11/02/2024 Spot Bond					0.00000	101.36128				0.00	0	0
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN568 On 13/05/2021 Spot Bond					0.00000	101.44577				0.00	0	0
<b>Total CLN569 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN569</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN569 On 13/05/2021 Spot Bond					0.00000	102.11076				0.00	0	0
<b>Total CLN570 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN570</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN570 On 12/11/2025 Spot Bond			11.27000	95.74898	11.27000	98.73024				0.00	0	0
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN571 On 12/11/2025 Spot Bond					0.00000	101.39956				0.00	0	0
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN572 On 13/05/2021 Spot Bond					0.00000	101.87274				0.00	0	0
<b>Total CLN573 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN573</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN573 On 11/02/2024 Spot Bond					0.00000	101.36575				0.00	0	0
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN574 On 15/03/2024 Spot Bond					0.00000	100.63347				0.00	0	0
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN575 On 25/04/2023 Spot Bond					0.00000	106.90700				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN576 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN576</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN576 On 20/06/2024 Spot Bond					0.00000	100.39456				0.00	0	0
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN577 On 18/04/2026 Spot Bond					0.00000	101.86185				0.00	0	0
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN578 On 02/04/2024 Spot Bond					0.00000	100.08118				0.00	0	0
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN579 On 10/10/2024 Spot Bond					0.00000	99.90236				0.00	0	0
<b>Total CLN580 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN580</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN580 On 10/05/2024 Spot Bond					0.00000	101.40724				0.00	0	0
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN581 On 30/05/2022 Spot Bond					0.00000	100.99927				0.00	0	27,500,000,000
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,500,000,000</b>
<b>Total For CLN582</b>										<b>0.00</b>	<b>0</b>	<b>27,500,000,000</b>
CLN582 On 16/09/2025 Spot Bond					0.00000	100.69719				0.00	0	0
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN583 On 18/04/2022 Spot Bond					0.00000	101.74635				0.00	0	0
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN584 On 31/05/2022 Spot Bond					0.00000	100.98382				0.00	200,000,000	100,000,000
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For CLN585</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
CLN585 On 16/09/2025 Spot Bond					0.00000	101.33582				0.00	0	0
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN586 On 10/06/2026 Spot Bond					0.00000	100.78810				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>
CLN587 On 14/06/2022 Spot Bond					0.00000	100.60254				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CLN588 On 18/06/2024 Spot Bond					0.00000	100.59004				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>
CLN589 On 16/09/2025 Spot Bond					0.00000	100.68990				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>
CLN590 On 05/12/2026 Spot Bond					0.00000	102.70828				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>
CLN591 On 05/12/2026 Spot Bond			5.72000	118.62373	5.72000	124.49080				0.00	0	0
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN592 On 24/11/2024 Spot Bond					0.00000	101.11617				0.00	0	0
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN593 On 07/12/2025 Spot Bond					0.00000	100.83430				0.00	0	0
<b>Total CLN594 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN594</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN594 On 27/06/2022 Spot Bond					0.00000	100.21790				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>
CLN595 On 24/11/2024 Spot Bond					0.00000	101.11617				0.00	0	0
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.87767				0.00	0	0
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN597 On 02/04/2026 Spot Bond					0.00000	100.07751				0.00	0	0
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN598 On 10/12/2024 Spot Bond					0.00000	100.75027				0.00	0	0
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN600 On 18/06/2024 Spot Bond					0.00000	100.59004				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN600 On 18/06/2024 Spot Bond					0.00000	100.59004				0.00	0	0
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN601 On 04/06/2023 Spot Bond					0.00000	100.89783				0.00	0	0
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.44471				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>
CLN603 On 05/08/2024 Spot Bond					0.00000	101.42587				0.00	0	0
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN604 On 12/08/2022 Spot Bond					0.00000	101.31171				0.00	0	0
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN605 On 14/04/2026 Spot Bond					0.00000	102.35038				0.00	0	0
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN606 On 17/01/2024 Spot Bond					0.00000	101.97408				0.00	0	0
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN607 On 22/08/2024 Spot Bond					0.00000	101.09813				0.00	0	0
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN608 On 30/04/2023 Spot Bond			9.32000	104.06259	9.32000	104.03670				0.00	0	0
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN61 On 23/07/2022 Spot Bond					0.00000	101.72395				0.00	0	0
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN610 On 14/04/2026 Spot Bond					0.00000	102.33904				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN611: On 07/03/2025 Spot Bond					0.00000	100.80062				0.00	0	0
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN612: On 22/08/2022 Spot Bond					0.00000	101.07544				0.00	0	0
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN613: On 30/11/2021 Spot Bond					0.00000	100.99917				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>
CLN614: On 30/09/2020 Spot Bond					0.00000	100.13477				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>
CLN615: On 20/12/2029 Spot Bond					0.00000	100.41970				0.00	0	0
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN616: On 20/12/2024 Spot Bond					0.00000	100.36481				0.00	0	0
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN617: On 20/12/2022 Spot Bond					0.00000	100.38318				0.00	0	0
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN618: On 30/11/2021 Spot Bond					0.00000	100.98379				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>
CLN619: On 28/10/2024 Spot Bond					0.00000	101.61207				0.00	0	0
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN620: On 28/10/2022 Spot Bond					0.00000	101.60836				0.00	0	0
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN621: On 28/04/2021 Spot Bond					0.00000	101.53315				0.00	0	0
<b>Total CLN622 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN622</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN622: On 20/12/2024 Spot Bond					0.00000	100.43329				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN623 On 25/01/2023 Spot Bond					0.00000	101.71441				0.00	0	0
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN624 On 25/01/2023 Spot Bond			8.33000	103.42574	8.33000	103.40255				0.00	0	0
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN625 On 19/08/2025 Spot Bond					0.00000	101.32626				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>
CLN626 On 31/07/2034 Spot Bond					0.00000	101.75818				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>
CLN627 On 31/07/2034 Spot Bond			13.31000	75.98630	13.31000	75.95940				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>
CLN628 On 20/11/2021 Spot Bond					0.00000	101.13403				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>
CLN629 On 19/08/2025 Spot Bond			11.74000	92.48866	11.74000	92.45968				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>
CLN630 On 19/08/2025 Spot Bond					0.00000	101.32244				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>
CLN631 On 21/05/2021 Spot Bond					0.00000	101.12306				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>
CLN632 On 09/10/2034 Spot Bond					0.00000	99.92789				0.00	0	290,000,000
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>290,000,000</b>
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	<b>290,000,000</b>
CLN633 On 09/05/2022 Spot Bond					0.00000	101.39218				0.00	0	0
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN634 On 19/08/2025 Spot Bond					0.00000	101.39490				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN635 On 21/11/2024 Spot Bond					0.00000	101.13450				0.00	0	0
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN636 On 19/08/2025 Spot Bond					0.00000	101.31863				0.00	0	0
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN637 On 19/02/2021 Spot Bond					0.00000	101.27404				0.00	0	0
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN638 On 12/08/2022 Spot Bond					0.00000	101.28971				0.00	0	0
<b>Total CLN639 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN639</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN639 On 19/08/2025 Spot Bond					0.00000	101.39490				0.00	0	0
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN640 On 20/12/2024 Spot Bond					0.00000	48.41300				0.00	0	0
<b>Total CLN641 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN641</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN641 On 17/10/2023 Spot Bond					0.00000	101.34392				0.00	0	0
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN643 On 21/11/2024 Spot Bond					0.00000	101.13816				0.00	0	0
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN644 On 18/12/2024 Spot Bond					0.00000	100.58442				0.00	0	0
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN645 On 29/01/2022 Spot Bond					0.00000	101.44984				0.00	0	0
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN646 On 18/12/2024 Spot Bond					0.00000	100.58493				0.00	0	0
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN647 On 19/08/2025 Spot Bond					0.00000	101.31863				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN648 On 31/05/2026 Spot Bond					0.00000	101.01447				0.00	0	0
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN649 On 19/08/2025 Spot Bond					0.00000	101.36941				0.00	0	0
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN650 On 19/11/2022 Spot Bond					0.00000	101.17491				0.00	0	0
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN651 On 19/08/2025 Spot Bond					0.00000	101.13729				0.00	0	0
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN652 On 18/02/2021 Spot Bond					0.00000	100.91158				0.00	0	0
<b>Total CLN653 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN653</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN653 On 02/04/2026 Spot Bond					0.00000	100.09146				0.00	0	0
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN654 On 22/03/2030 Spot Bond					0.00000	100.76216				0.00	0	0
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN655 On 20/06/2025 Spot Bond					0.00000	100.71420				0.00	0	0
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN656 On 13/10/2026 Spot Bond					0.00000	100.63117				0.00	0	0
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN657 On 20/06/2025 Spot Bond					0.00000	100.63196				0.00	0	0
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN658 On 20/06/2023 Spot Bond					0.00000	100.23416				0.00	0	0
<b>Total CLN659 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN659</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN659 On 20/12/2023 Spot Bond					0.00000	100.24037				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN660 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN660</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN66 On 20/06/2023 Spot Bond					0.00000	100.23416				0.00	0	0
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN66 On 20/12/2023 Spot Bond					0.00000	100.19311				0.00	0	0
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN66 On 20/12/2024 Spot Bond					0.00000	100.13314				0.00	0	0
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN66 On 20/12/2023 Spot Bond					0.00000	100.13317				0.00	0	0
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN81 On 18/04/2028 Spot Bond			10.34500	91.87074	10.34500	91.84542				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	100.34873				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	101.28436				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			10.09000	109.70757	10.09000	109.67807				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			7.97500	102.97343	7.97500	102.95155				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			11.39000	103.59406	11.39000	103.56271				0.00	0	2,260,670,000
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,260,670,000</b>
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	<b>2,260,670,000</b>
COJG0 On 09/06/2024 Spot Bond			8.47000	109.22028	8.47000	109.19552				0.00	0	0
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COT01 On 03/04/2023 Spot Bond			9.12500	100.05893	9.12500	100.03453				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COT02 On 03/04/2028 Spot Bond			12.60000	88.23666	12.60000	88.20721				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			12.69000	87.04513	12.69000	87.01587				0.00	0	0
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPV01 On 30/06/2029 Spot Bond			11.16000	11.16000	11.16000	102.25095				0.00	0	0
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CS002 On 17/12/2020 Spot Bond					0.00000	100.59195				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	100.87968				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	100.29247				0.00	0	0
<b>Total DENG85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 28/09/2021 Spot Bond					0.00000	100.43189				0.00	0	0
<b>Total DENG87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 28/09/2023 Spot Bond					0.00000	101.21876				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.61278				0.00	0	0
<b>Total DENG91 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG91</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG9 On 11/09/2020 Spot Bond					0.00000	100.74085				0.00	0	0
<b>Total DENG92 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG92</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG9 On 23/09/2020 Spot Bond					0.00000	100.26960				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	100.21725				0.00	0	0
<b>Total DENG94 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG94</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG9 On 11/12/2020 Spot Bond					0.00000	100.74087				0.00	0	0
<b>Total DENG97 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG97</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG9 On 31/01/2021 Spot Bond					0.00000	101.57276				0.00	0	0
<b>Total DENG98 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG98</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG9 On 31/01/2023 Spot Bond					0.00000	101.79712				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	100.70746				0.00	0	0
<b>Total DOL012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DSY01 On 21/11/2022 Spot Bond					0.00000	101.12359				0.00	0	0
<b>Total DSY01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DSY02 On 21/11/2024 Spot Bond					0.00000	102.75478				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total DSY02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DSY02I On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total DSY02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DSY03 On 21/11/2024 Spot Bond			11.01000	11.01000	11.01000	101.95864			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>
DSY03I On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total DSY03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DSY04 On 21/08/2026 Spot Bond					0.00000	101.39270			0.00	0	300,000,000
<b>Total DSY04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For DSY04</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
DSY05I On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total DSY05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DSY06I On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total DSY06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV2021 On 18/06/2021 Spot Bond			7.84000	104.05241	7.84000	104.03055			0.00	0	200,000,000
<b>Total DV2021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For DV2021</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
DV23 On 27/02/2023 Spot Bond			8.14000	105.78757	8.14000	105.76438		33,548,521,600,000.00	4,121,440,000	2,855,729,000	
<b>Total DV23 SPOT</b>								<b>13,548,521,600,000.00</b>	<b>4,121,440,000</b>	<b>2,855,729,000</b>	
<b>Total For DV23</b>								<b>13,548,521,600,000.00</b>	<b>4,121,440,000</b>	<b>2,855,729,000</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	19.56971	100.00000	19.52616			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	19.56971	100.00000	19.52616			0.00	0	0
<b>Total DV23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV23/R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV24 On 18/02/2024 Spot Bond			8.16000	106.27161	8.16000	106.24826			0.00	0	0
<b>Total DV24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	101.28196	9.69000	101.25563			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.28196	9.69000	101.25563			0.00	0	0
<b>Total DV24/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For DV24/R2023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DV29 On 18/02/2029 Spot Bond			13.06000	86.04701	13.06000	86.01711				0.00	0	0
<b>Total DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DV29/R On 18/02/2029 Spot Bond			10.10000	101.33523	10.10000	101.30781				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.33523	10.10000	101.30781				0.00	0	0
<b>Total DV29/R213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV29/R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC03 On 17/12/2020 Spot Bond					0.00000	100.57479				0.00	0	0
<b>Total DVC031 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC031</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20 On 31/08/2020 Spot Bond					0.00000	100.96061				0.00	0	0
<b>Total DVF20C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20 On 23/10/2020 Spot Bond					0.00000	101.74545				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	100.99480				0.00	0	0
<b>Total DVF21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF22 On 28/03/2022 Spot Bond					0.00000	100.50978				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>
DVF22 On 29/08/2022 Spot Bond					0.00000	101.50566				0.00	0	0
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF22 On 24/10/2022 Spot Bond					0.00000	101.99009				0.00	400,000,000	100,000,000
<b>Total DVF22C SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For DVF22C</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
DVF24 On 23/10/2024 Spot Bond					0.00000	103.08659				0.00	0	0
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF25 On 02/04/2024 Spot Bond					0.00000	100.41699				0.00	0	0
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF26 On 02/04/2026 Spot Bond					0.00000	100.73690				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.24066				0.00	0	0
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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	100.92224				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>
DVFB2L On 31/05/2024 Spot Bond					0.00000	100.96838				0.00	0	0
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVFB2L On 31/05/2026 Spot Bond					0.00000	101.47045				0.00	0	25,000,000,000
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000,000</b>
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000,000</b>
DVFB2L On 31/01/2023 Spot Bond					0.00000	101.48274				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>
DVFB2L On 31/01/2025 Spot Bond					0.00000	101.50967				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>
DVFB2L On 31/01/2027 Spot Bond					0.00000	101.53480				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	81.00572	100.00000	80.83766				0.00	0	0
<b>Total E170/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
E174 On 01/08/2020 Spot Bond			6.43000	104.61225	6.43000	104.59419				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			7.10500	110.33723	7.10500	110.31607				0.00	0	0
<b>Total E175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN22 On 14/03/2022 Spot Bond			7.69500	104.25529	7.69500	104.23390				0.00	0	0



Contract Details	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			8.60000	105.06421	8.60000	105.04017				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			5.91000	93.02920	5.91000	93.00631				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			5.80000	80.08025	5.80000	80.06064				0.00	0	0
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL037/I On 31/01/2037 Spot Bond			2.25000	128.44086	2.25000	128.42169				0.00	0	0
<b>Total EL037/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL037/I2038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL28 On 02/05/2028 Spot Bond			5.74000	120.39106	5.74000	120.36175				0.00	0	0
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL29 On 19/11/2029 Spot Bond			5.68000	105.86136	5.68000	105.83577				0.00	0	0
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL30 On 29/07/2030 Spot Bond			5.59000	103.40529	5.59000	103.38054				0.00	0	80,000,000
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
EL31 On 02/06/2031 Spot Bond			5.57000	95.47643	5.57000	95.45372				0.00	0	0
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL36 On 31/01/2036 Spot Bond			5.77000	82.14118	5.77000	82.12113				0.00	0	0
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL36/I2 On 31/01/2036 Spot Bond			2.25000	128.44086	2.25000	128.42169				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	114.88756				0.00	0	0

Contract Details	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	113.06407			0.00	0	0
<b>Total ELN002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ELN002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860			0.00	0	0
<b>Total ELN003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ELN003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950			0.00	0	0
<b>Total ELN004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ELN004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total ELN005 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ELN005</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EMM01 On 28/07/2020 Spot Bond			7.81500	102.81449	7.81500	102.79298			0.00	0	0
<b>Total EMM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EMM02 On 11/03/2021 Spot Bond			7.44000	103.65974	7.44000	103.63917			0.00	0	0
<b>Total EMM02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EMM03 On 04/05/2024 Spot Bond			11.69000	99.06323	11.69000	99.03231			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			12.86000	12.86000	12.86000	92.75394			0.00	0	0
<b>Total EMM04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EMM05 On 17/04/2029 Spot Bond			12.91000	12.91000	12.91000	98.05302			0.00	0	666,666,600
<b>Total EMM05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>666,666,600</b>
<b>Total For EMM05</b>									<b>0.00</b>	<b>0</b>	<b>666,666,600</b>
EMM06 On 23/06/2025 Spot Bond			11.84000	11.84000	11.84000	99.47310		1,883,511,936,000.00	159,080,400	317,587,000	
<b>Total EMM06 SPOT</b>								<b>1,883,511,936,000.00</b>	<b>159,080,400</b>	<b>317,587,000</b>	
<b>Total For EMM06</b>								<b>1,883,511,936,000.00</b>	<b>159,080,400</b>	<b>317,587,000</b>	
EMM07 On 10/07/2027 Spot Bond			11.69000	11.69000	11.69000	99.13368		0.00	0	0	
<b>Total EMM07 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EMM07</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
EMM07 On 17/07/2032 Spot Bond			13.18500	13.18500	13.18500	80.12283		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX01 On 23/04/2021 Spot Bond					0.00000	101.26371				0.00	0	0
<b>Total ENX01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX01: On 23/04/2021 Spot Bond					0.00000	101.19471				0.00	100,000,000	100,000,000
<b>Total ENX01S SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
<b>Total For ENX01S</b>										<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
ENX02 On 10/09/2022 Spot Bond					0.00000	100.82260				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	100.84272				0.00	0	0
<b>Total ENX04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX05 On 01/05/2020 Spot Bond					0.00000	101.60453				0.00	0	0
<b>Total ENX05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX06 On 12/06/2020 Spot Bond					0.00000	100.68571				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	100.92459				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	100.85562				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	101.78576				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	101.41109				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	100.91560				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
EPF015 On 07/09/2021 Spot Bond					0.00000	100.75907				0.00	0	0
<b>Total EPF016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF016 On 07/09/2023 Spot Bond					0.00000	100.77039				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>
EPF017 On 13/12/2025 Spot Bond					0.00000	100.68360				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>
EPF018 On 12/09/2022 Spot Bond					0.00000	100.69908				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>
EPF019 On 07/11/2022 Spot Bond					0.00000	101.40304				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>
EPF020 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>
EPF04U 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>
EPF05U 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>
EPF08U 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>
EPF09U 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>
EPF10U 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>
EPF11U On 01/07/2024 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 EPF12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF13L On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC4I On 07/11/2020 Spot Bond					0.00000	101.32275				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>
EPFC4I On 12/03/2021 Spot Bond					0.00000	100.85182				0.00	0	0
<b>Total EPFC46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS06 On 09/04/2020 Spot Bond					0.00000	99.93562				0.00	0	0
<b>Total EQS06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQS10 On 28/07/2022 Spot Bond					0.00000	101.35231				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>
EQS11I On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EQS11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQT00I On 03/06/2022 Spot Bond					0.00000	100.89543				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>
EQT00I On 03/06/2024 Spot Bond					0.00000	100.90912				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>
EQT00I On 16/04/2025 Spot Bond					0.00000	99.81157				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>
EQT02I On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EQT02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQT02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/05/2022 Spot Bond					0.00000	101.22796				0.00	0	0
<b>Total ERS3B6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/08/2022 Spot Bond					0.00000	101.19469				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ERS3B7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/05/2022 Spot Bond					0.00000	101.28111				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	101.20133				0.00	0	0
<b>Total ERS3C7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1:On 25/11/2020 Spot Bond			10.00000	104.47500	10.00000	104.44800				0.00	0	0
<b>Total ERSA12/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.43306				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	101.19469				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	101.23455				0.00	0	0
<b>Total ERSA25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2:On 17/05/2022 Spot Bond					0.00000	101.18410				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	101.16810				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			7.98000	106.96171	7.98000	106.93872			2,617,929,972,000.00		328,061,400	2,030,955,200
<b>Total ES23 SPOT</b>									<b>2,617,929,972,000.00</b>		<b>328,061,400</b>	<b>2,030,955,200</b>
<b>Total For ES23</b>									<b>2,617,929,972,000.00</b>		<b>328,061,400</b>	<b>2,030,955,200</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	101.97624	10.00000	101.94891			0.00		0	0
<b>Total ES23/R2023 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ES23/R2023</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
ES26 On 02/04/2026 Spot Bond			10.98000	86.63092	10.98000	86.60563			7,909,471,548,000.00		720,352,600	10,216,151,200
<b>Total ES26 SPOT</b>									<b>7,909,471,548,000.00</b>		<b>720,352,600</b>	<b>10,216,151,200</b>
<b>Total For ES26</b>									<b>7,909,471,548,000.00</b>		<b>720,352,600</b>	<b>10,216,151,200</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	100.10524	7.85000	100.08419			0.00		0	0

Contract Details	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/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Spot Bond			12.85500	66.60848	12.74000	67.12677			7,306,036,410,000.00	568,342,000	3,626,281,000
<b>Total ES33 SPOT</b>									<b>7,306,036,410,000.00</b>	<b>568,342,000</b>	<b>3,626,281,000</b>
<b>Total For ES33</b>									<b>7,306,036,410,000.00</b>	<b>568,342,000</b>	<b>3,626,281,000</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	100.46123	7.50000	100.44113			0.00	0	0
<b>Total ES33/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33/R209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES42 On 25/04/2042 Spot Bond			12.93000	71.72151	12.93000	71.69696			107,751,963,636,000.00	8,333,485,200	10,760,284,000
<b>Total ES42 SPOT</b>									<b>17,751,963,636,000.00</b>	<b>8,333,485,200</b>	<b>10,760,284,000</b>
<b>Total For ES42</b>									<b>17,751,963,636,000.00</b>	<b>8,333,485,200</b>	<b>10,760,284,000</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	103.82408	8.50000	103.80047			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	101.80599			0.00	0	0
<b>Total ESFR03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ESFR03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EXX04 On 13/06/2022 Spot Bond					0.00000	100.67416			0.00	0	0
<b>Total EXX04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EXX04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EXX05 On 13/06/2024 Spot Bond					0.00000	100.68956			0.00	0	20,000,000
<b>Total EXX05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For EXX05</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.34879			0.00	0	0
<b>Total FBJ22Z SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FBJ22Z</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FFA1U On 20/11/2026 Spot Bond			100.00000	12.60130	100.00000	12.57009			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	20.44742	100.00000	20.39678			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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		20,000,000,000,000.00	200,000,000	100,000,000	
<b>Total FIF13U SPOT</b>								<b>20,000,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,000</b>	
<b>Total For FIF13U</b>								<b>20,000,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,000</b>	
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.31341			0.00	0	0
<b>Total FIFB12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.40464			0.00	0	0
<b>Total FIFB14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.15650			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	101.20737			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.24055				0.00	0	0
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.63227				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	100.86791				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	101.27178				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>
FNTH1U On 08/04/2020 Spot Bond					0.00000	103.78230				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	102.75474				0.00	0	0
<b>Total FNTI10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNTI10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FPA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FPA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FPB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FPB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB13 On 02/06/2021 Spot Bond					0.00000	102.59141				0.00	0	0
<b>Total FRB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB14 On 02/06/2021 Spot Bond			8.04000	8.04000	8.04000	105.54417				0.00	0	0
<b>Total FRB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB16 On 08/07/2020 Spot Bond					0.00000	100.51629				0.00	486,000,000	243,000,000

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 FRB16 SPOT</b>									<b>0.00</b>	<b>486,000,000</b>	<b>243,000,000</b>
<b>Total For FRB16</b>									<b>0.00</b>	<b>486,000,000</b>	<b>243,000,000</b>
FRB17 On 08/01/2022 Spot Bond					0.00000	103.08138			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	104.84927			0.00	84,000,000	392,000,000
<b>Total FRB18 SPOT</b>									<b>0.00</b>	<b>84,000,000</b>	<b>392,000,000</b>
<b>Total For FRB18</b>									<b>0.00</b>	<b>84,000,000</b>	<b>392,000,000</b>
FRB19 On 14/04/2021 Spot Bond			9.19000	108.93528	9.19000	108.90854			0.00	0	0
<b>Total FRB19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB20 On 15/04/2021 Spot Bond					0.00000	104.61849			0.00	0	0
<b>Total FRB20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB21 On 24/11/2021 Spot Bond					0.00000	104.85729			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	105.69338			0.00	5,030,000,000	2,580,000,000
<b>Total FRB22 SPOT</b>									<b>0.00</b>	<b>5,030,000,000</b>	<b>2,580,000,000</b>
<b>Total For FRB22</b>									<b>0.00</b>	<b>5,030,000,000</b>	<b>2,580,000,000</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	99.58487			0.00	300,000,000	4,190,000,000
<b>Total FRB23 SPOT</b>									<b>0.00</b>	<b>300,000,000</b>	<b>4,190,000,000</b>
<b>Total For FRB23</b>									<b>0.00</b>	<b>300,000,000</b>	<b>4,190,000,000</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	98.69413			0.00	0	3,570,000,000
<b>Total FRB24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,570,000,000</b>
<b>Total For FRB24</b>									<b>0.00</b>	<b>0</b>	<b>3,570,000,000</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	96.86500			0.00	200,000,000	370,000,000
<b>Total FRB25 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>370,000,000</b>
<b>Total For FRB25</b>									<b>0.00</b>	<b>200,000,000</b>	<b>370,000,000</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	101.02885			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			11.54000	97.64278	11.54000	97.61286			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			3.20000	162.07250	3.20000	162.04414			2,038,400,000,000.00	637,000,000	318,500,000
<b>Total FRBI22 SPOT</b>									<b>2,038,400,000,000.00</b>	<b>637,000,000</b>	<b>318,500,000</b>
<b>Total For FRBI22</b>									<b>2,038,400,000,000.00</b>	<b>637,000,000</b>	<b>318,500,000</b>
FRBI23 On 07/12/2023 Spot Bond			3.61000	3.61000	3.61000	299.34377			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			5.05000	5.05000	5.05000	128.26612			0.00	0	0
<b>Total FRBI25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI28 On 31/03/2028 Spot Bond			5.60000	163.12273	5.60000	163.08381			0.00	0	0
<b>Total FRBI28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI29 On 31/03/2029 Spot Bond			5.57000	5.57000	5.57000	87.01922			0.00	0	0
<b>Total FRBI29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI33 On 07/12/2033 Spot Bond			5.75000	5.75000	5.75000	186.29849			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			5.75000	78.08530	5.75000	78.06636			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			5.90000	77.21553	5.90000	77.19643			0.00	0	0
<b>Total FRBI50 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI50</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 30/11/2020 Spot Bond			5.92000	5.92000	5.92000	96.13783			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			8.69000	8.69000	8.69000	68.18318			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			8.80000	8.80000	8.80000	67.19459			0.00	0	0
<b>Total FRBZ03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC121 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>
FRC169 On 31/01/2025 Spot Bond			5.90000	5.90000	5.90000	123.49829				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>
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC181 On 06/08/2023 Spot Bond					0.00000	49.66994				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>
FRC193 On 25/11/2020 Spot Bond			10.00000	104.47500	10.00000	104.44800				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>
FRC207 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC208 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC209 On 07/10/2020 Spot Bond					0.00000	101.08772				0.00	0	0
<b>Total FRC209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC212 On 07/05/2020 Spot Bond					0.00000	101.45931				0.00	0	0
<b>Total FRC212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC213 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC221 On 31/01/2022 Spot Bond			3.91000	160.07775	3.91000	160.04668				0.00	0	0
<b>Total FRC221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC222 On 20/05/2020 Spot Bond					0.00000	101.19410				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			4.77000	157.70399	4.77000	157.66972				0.00	0	0
<b>Total FRC233 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC233</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 20/12/2020 Spot Bond					0.00000	100.56806				0.00	600,000,000	300,000,000
<b>Total FRC234 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For FRC234</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
FRC23: On 19/10/2020 Spot Bond					0.00000	106.20584				0.00	0	12,000,000
<b>Total FRC237 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,000,000</b>
<b>Total For FRC237</b>										<b>0.00</b>	<b>0</b>	<b>12,000,000</b>
FRC23: On 19/10/2020 Spot Bond					0.00000	106.41195				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	106.18462				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	104.07620				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	104.03430				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	103.21666				0.00	0	0
<b>Total FRC246 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC246</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24: On 19/10/2020 Spot Bond					0.00000	105.73308				0.00	0	0
<b>Total FRC249 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC249</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25: On 19/10/2020 Spot Bond					0.00000	103.20617				0.00	0	0
<b>Total FRC250 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC250</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25: On 13/02/2022 Spot Bond					0.00000	101.54302				0.00	0	0
<b>Total FRC251 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC251</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25: On 14/03/2022 Spot Bond					0.00000	100.63081				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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 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	103.83959				0.00	0	0
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC256 On 08/05/2020 Spot Bond					0.00000	101.44795				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	99.92572				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	102.00716				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	102.08965				0.00	0	0
<b>Total FRC264 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC264</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC264 On 20/06/2021 Spot Bond					0.00000	102.14928				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	104.19452				0.00	0	0
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC267 On 30/01/2023 Spot Bond					0.00000	101.65698				0.00	0	0
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.73805				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	104.21295	9.80000	104.18556				0.00	0	0
<b>Total FRC274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC274 On 12/12/2020 Spot Bond					0.00000	100.70120				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC275 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC275</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC275 On 12/12/2020 Spot Bond					0.00000	100.70254				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	100.87126				0.00	0	0
<b>Total FRC277 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC277</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC277 On 21/11/2022 Spot Bond					0.00000	101.14065				0.00	0	0
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC279 On 20/12/2023 Spot Bond					0.00000	100.37405				0.00	0	0
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	106.37101				0.00	0	0
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC282 On 26/01/2021 Spot Bond					0.00000	102.55746				0.00	0	0
<b>Total FRC283 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC283</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC283 On 11/11/2024 Spot Bond					0.00000	101.65966				0.00	0	0
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC284 On 20/12/2022 Spot Bond					0.00000	100.41193				0.00	0	0
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	104.55214				0.00	0	0
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC286 On 20/12/2022 Spot Bond					0.00000	100.33604				0.00	0	0
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC289 On 20/06/2022 Spot Bond					0.00000	101.49389				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>
FRC290 On 26/01/2021 Spot Bond					0.00000	101.89554				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FRC291 On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	100.42251				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>
FRC292 On 18/04/2021 Spot Bond					0.00000	101.70949				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>
FRC293 On 18/04/2021 Spot Bond					0.00000	101.68845				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>
FRC294 On 14/05/2024 Spot Bond					0.00000	101.32132				0.00	0	0
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC296 On 14/05/2024 Spot Bond					0.00000	101.33543				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	101.14251				0.00	0	0
<b>Total FRC298 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC298</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC298 On 20/06/2024 Spot Bond					0.00000	100.41967				0.00	100,000,000	50,000,000
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For FRC299</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
FRC299 On 25/04/2023 Spot Bond					0.00000	102.92927				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	101.76118				0.00	0	0
<b>Total FRC301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC301 On 11/11/2024 Spot Bond					0.00000	101.53743				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	101.14114				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	100.13271				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC304 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC304</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC304 On 06/11/2023 Spot Bond					0.00000	101.65219				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	100.97837				0.00	0	0
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC306 On 12/08/2020 Spot Bond					0.00000	101.21637				0.00	0	0
<b>Total FRC307 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC307</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC307 On 31/05/2024 Spot Bond					0.00000	101.36462				0.00	0	0
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC308 On 20/06/2024 Spot Bond					0.00000	100.33051				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	100.36847				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	100.34000				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	97.68000				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	100.39685				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	105.90000				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	78.65792				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	100.65479				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.64775				0.00	0	0
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC317 On 20/12/2024 Spot Bond					0.00000	92.99523				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	100.39674				0.00	0	0
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC319 On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total FRC320 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC320</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC320 On 24/10/2020 Spot Bond					0.00000	101.76554				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>
FRC321 On 20/12/2024 Spot Bond					0.00000	100.45515				0.00	0	0
<b>Total FRC322 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC322</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC322 On 20/12/2024 Spot Bond					0.00000	100.40410				0.00	0	0
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC323 On 20/06/2026 Spot Bond					0.00000	100.37155				0.00	0	0
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC324 On 02/04/2024 Spot Bond					0.00000	100.07313				0.00	0	0
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC325 On 20/12/2022 Spot Bond					0.00000	100.39689				0.00	200,000,000	100,000,000
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For FRC326</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
FRC326 On 30/09/2022 Spot Bond					0.00000	100.13552				0.00	0	0
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC327 On 27/12/2022 Spot Bond					0.00000	101.00028				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC328 On 06/11/2023 Spot Bond					0.00000	101.48429				0.00	0	0
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC329 On 15/10/2022 Spot Bond					0.00000	101.28208				0.00	0	0
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC330 On 02/02/2021 Spot Bond					0.00000	100.96127				0.00	0	0
<b>Total FRC331 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC331</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC331 On 02/02/2021 Spot Bond					0.00000	100.96127				0.00	0	0
<b>Total FRC332 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC332</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC332 On 14/05/2024 Spot Bond					0.00000	101.04882				0.00	0	0
<b>Total FRC333 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC333</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC333 On 05/03/2021 Spot Bond					0.00000	100.80661				0.00	0	0
<b>Total FRC334 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC334</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC334 On 31/05/2024 Spot Bond					0.00000	100.77500				0.00	0	0
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC335 On 13/09/2021 Spot Bond					0.00000	100.51387				0.00	0	0
<b>Total FRC336 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC336</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC336 On 25/04/2023 Spot Bond					0.00000	100.35983				0.00	0	0
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC66 On 31/01/2022 Spot Bond			4.55000	4.55000	4.55000	158.27340				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			4.49000	4.49000	4.49000	158.43856				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			4.47000	4.47000	4.47000	158.49367				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FRD171On 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>
FRD191On 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>
FRD201On 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>
FRD231On 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>
FRD241On 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>
FRD251On 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>
FRD261On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD26U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD26U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD271On 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>
FRD281On 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>
FRD291On 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>
FRD301On 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>
FRD331On 24/06/2024 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 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			5.99500	79.47157	5.99500	79.45192				0.00	0	0
<b>Total FRI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRI33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRI38 On 31/01/2038 Spot Bond			5.70000	91.11589	5.70000	91.09384				0.00	0	0
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.51620				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	100.43132				0.00	0	0
<b>Total FRJ20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.99750				0.00	0	0
<b>Total FRJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.39392				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	101.90710				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	100.99483				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	98.53061				0.00	5,230,000,000	3,615,000,000
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>5,230,000,000</b>	<b>3,615,000,000</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>5,230,000,000</b>	<b>3,615,000,000</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.82386				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.80148				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	100.34459				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>
FRS100 On 15/01/2024 Spot Bond			5.08800	5.08800	5.08800	108.05120				0.00	0	0
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS101 On 31/01/2038 Spot Bond			5.62000	5.62000	5.62000	92.06623				0.00	0	0
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS103 On 23/01/2024 Spot Bond					0.00000	101.89118				0.00	0	0
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS104 On 23/01/2024 Spot Bond					0.00000	101.62506				0.00	0	0
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS108 On 31/01/2038 Spot Bond			5.76000	90.39484	5.76000	90.37281				0.00	0	0
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS109 On 07/12/2033 Spot Bond			5.60000	189.20735	5.60000	189.16219				0.00	0	0
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS110 On 31/01/2038 Spot Bond			5.90000	88.73951	5.90000	88.71755				0.00	0	0
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS112 On 07/12/2033 Spot Bond			5.63000	5.63000	5.63000	188.58511				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS114 On 31/01/2025 Spot Bond			5.45000	126.02639	5.45000	125.99671				0.00	0	0
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS115 On 31/01/2038 Spot Bond			3.70500	119.62597	3.70500	119.60340				0.00	0	0
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS119 On 31/01/2038 Spot Bond			5.90000	88.73951	5.90000	88.71755				0.00	0	0
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS120 On 07/12/2033 Spot Bond			5.75000	186.34375	5.75000	186.29849				0.00	0	0
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS121 On 07/12/2033 Spot Bond			5.80000	185.40113	5.80000	185.35589				0.00	0	0
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS122 On 31/01/2025 Spot Bond			4.98000	160.48484	4.98000	128.66806				0.00	0	0
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS123 On 07/12/2033 Spot Bond			5.83000	184.83843	5.83000	184.79316				0.00	0	0
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS124 On 31/01/2038 Spot Bond			5.90000	88.73951	5.90000	88.71755				0.00	0	0
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS126 On 31/03/2028 Spot Bond			6.25000	155.93324	6.25000	155.89333				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			6.65000	80.48408	6.65000	80.46255				0.00	0	0
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS129 On 31/03/2028 Spot Bond			6.14000	157.12401	6.14000	157.08426				0.00	0	0
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS131 On 31/03/2028 Spot Bond			6.20000	156.47321	6.20000	156.43338				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS131 On 07/12/2033 Spot Bond			6.34000	175.58961	6.34000	175.54425				0.00	0	0
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS132 On 31/01/2038 Spot Bond			6.58000	81.21296	6.58000	81.19139				0.00	0	0
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS134 On 31/01/2038 Spot Bond			5.90000	5.90000	5.90000	88.71755				0.00	0	0
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS135 On 31/01/2038 Spot Bond			5.90000	88.73951	5.90000	88.71755				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>
FRS136 On 31/03/2028 Spot Bond			6.01000	158.54474	6.01000	158.50516				0.00	0	0
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS137 On 07/12/2033 Spot Bond			6.11000	179.68749	6.11000	179.64216				0.00	0	0
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS138 On 31/03/2028 Spot Bond			6.14000	157.12401	6.14000	157.08426				0.00	0	0
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS142 On 31/03/2028 Spot Bond			6.14000	157.12401	6.14000	157.08426				0.00	0	0
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS143 On 31/03/2028 Spot Bond			6.43000	154.00694	6.43000	153.96678				0.00	0	0
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS145 On 31/01/2025 Spot Bond			5.75000	124.35502	5.75000	124.32474				0.00	0	0
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS146 On 31/01/2022 Spot Bond			3.61000	160.91670	3.61000	160.88676				0.00	0	0
<b>Total FRS147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS147 On 31/03/2028 Spot Bond			6.49000	153.37091	6.49000	153.33068				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FRS15( On 31/03/2028 Spot Bond			6.53000	152.94856	6.53000	152.90829				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>
FRS15( On 31/01/2025 Spot Bond			5.72000	124.52102	5.72000	124.49079				0.00	0	0
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS15( On 31/03/2028 Spot Bond			5.95000	159.20541	5.95000	159.16594				0.00	0	0
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS15( On 31/03/2028 Spot Bond			6.54000	6.54000	6.54000	152.80289				0.00	0	0
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS15( On 20/06/2022 Spot Bond					0.00000	16.07315				0.00	0	0
<b>Total FRS158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS158</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS15( On 06/06/2023 Spot Bond					0.00000	18.64524				0.00	0	0
<b>Total FRS159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS15( 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>
FRS16( On 06/06/2024 Spot Bond					0.00000	21.76998				0.00	0	0
<b>Total FRS160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS160</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS16( On 06/06/2025 Spot Bond					0.00000	25.23360				0.00	0	0
<b>Total FRS161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS16( On 20/06/2022 Spot Bond					0.00000	14.81391				0.00	0	0
<b>Total FRS162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS16( On 06/06/2023 Spot Bond					0.00000	16.84763				0.00	0	0
<b>Total FRS163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS16( On 06/06/2024 Spot Bond					0.00000	19.55200				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRS164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS164</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS164 On 06/06/2025 Spot Bond					0.00000	22.47206				0.00	0	0
<b>Total FRS165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS165 On 01/08/2022 Spot Bond					0.00000	13.64677				0.00	0	0
<b>Total FRS167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS167 On 01/08/2022 Spot Bond					0.00000	13.61130				0.00	0	0
<b>Total FRS168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS168 On 01/08/2021 Spot Bond					0.00000	12.26896				0.00	0	0
<b>Total FRS169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS169 On 01/08/2022 Spot Bond					0.00000	17.48295				0.00	0	0
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS170 On 16/10/2022 Spot Bond					0.00000	101.90980				0.00	0	0
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS171 On 16/10/2024 Spot Bond					0.00000	102.03156				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	17.55444				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	17.55443				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	21.00572				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRS177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS18( On 18/09/2023 Spot Bond					0.00000	100.58750				0.00	0	0
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS18( On 27/09/2025 Spot Bond					0.00000	100.23447				0.00	0	0
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS18( On 04/10/2021 Spot Bond					0.00000	100.91380				0.00	0	0
<b>Total FRS183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS18( On 16/11/2023 Spot Bond					0.00000	105.52028				0.00	0	0
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS18( On 23/01/2024 Spot Bond					0.00000	113.37638				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>
FRS18( On 23/01/2024 Spot Bond					0.00000	126.13458				0.00	0	0
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS18( On 23/01/2024 Spot Bond					0.00000	113.43963				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>
FRS19( On 19/06/2026 Spot Bond					0.00000	31.37642				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>
FRS19( On 19/06/2026 Spot Bond					0.00000	57.23406				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>
FRS19( On 05/08/2024 Spot Bond					0.00000	101.38439				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>
FRS19( On 03/08/2020 Spot Bond					0.00000	108.70584				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>
FRS19( On 05/08/2025 Spot Bond					0.00000	101.50886				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
FRS20( On 12/08/2025 Spot Bond					0.00000	101.36299				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>
FRS20( On 06/08/2025 Spot Bond					0.00000	101.05785				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>
FRS20( On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	0
<b>Total FRS202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS20( On 11/09/2020 Spot Bond					0.00000	97.91156				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>
FRS20( On 15/03/2021 Spot Bond					0.00000	97.34403				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>
FRS20( On 14/10/2025 Spot Bond					0.00000	102.01677				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>
FRS20( On 16/11/2020 Spot Bond					0.00000	97.02970				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>
FRS20( On 16/11/2020 Spot Bond					0.00000	102.13814				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>
FRS20( On 18/11/2024 Spot Bond					0.00000	101.19344				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>
FRS21( On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total FRS210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS211 On 20/12/2020 Spot Bond					0.00000	202.57953				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>
FRS21( On 04/09/2020 Spot Bond					0.00000	98.09307				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRS212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS212 On 03/09/2021 Spot Bond					0.00000	97.35476				0.00	0	0
<b>Total FRS213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS213 On 04/03/2021 Spot Bond					0.00000	96.67046				0.00	0	0
<b>Total FRS214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS214 On 20/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total FRS215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			3.41000	3.41000	3.41000	301.30880				0.00	0	0
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS37 On 07/12/2023 Spot Bond			3.30000	3.30000	3.30000	302.39624				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			4.02000	4.02000	4.02000	295.36404				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			3.40000	161.50737	3.40000	161.47823				0.00	0	0
<b>Total FRS46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS49 On 27/10/2020 Spot Bond					0.00000	101.64754				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			3.10000	162.35604	3.10000	162.32807				0.00	0	0
<b>Total FRS51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS62 On 04/11/2026 Spot Bond					0.00000	101.49593				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			5.60000	83.53265	5.60000	83.51265				0.00	0	0
<b>Total FRS64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS81 On 30/10/2042 Spot Bond			5.12000	62.84255	5.12000	91.24080				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			4.87000	4.87000	4.87000	129.30257			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			4.94000	4.94000	4.94000	128.89838			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			4.21000	4.21000	4.21000	293.54167			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			6.98000	100.95776	6.98000	100.93909			0.00	0	0
<b>Total FRX20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX23 On 28/02/2023 Spot Bond			8.05000	8.05000	8.05000	100.02177			0.00	0	1,700,000,000
<b>Total FRX23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,700,000,000</b>
<b>Total For FRX23</b>									<b>0.00</b>	<b>0</b>	<b>1,700,000,000</b>
FRX24 On 10/12/2024 Spot Bond			9.82000	106.88654	9.82000	106.85855			0.00	0	37,043,163,600
<b>Total FRX24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>37,043,163,600</b>
<b>Total For FRX24</b>									<b>0.00</b>	<b>0</b>	<b>37,043,163,600</b>
FRX25 On 26/07/2025 Spot Bond			9.83000	101.57611	9.83000	101.54934			0.00	0	3,000,000,000
<b>Total FRX25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
<b>Total For FRX25</b>									<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
FRX26 On 01/10/2026 Spot Bond			10.29000	96.48029	10.29000	96.45385			0.00	0	594,883,000
<b>Total FRX26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>594,883,000</b>
<b>Total For FRX26</b>									<b>0.00</b>	<b>0</b>	<b>594,883,000</b>
FRX27 On 07/03/2027 Spot Bond			9.93000	102.12001	9.93000	102.09312			0.00	0	125,681,100
<b>Total FRX27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>125,681,100</b>
<b>Total For FRX27</b>									<b>0.00</b>	<b>0</b>	<b>125,681,100</b>
FRX28 On 26/07/2028 Spot Bond			10.33000	100.81940	10.33000	100.79151			0.00	0	0
<b>Total FRX28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX30 On 31/01/2030 Spot Bond			11.58000	91.19389	11.58000	91.16568		57,900,000,000,000.00	5,000,000,000	2,500,000,000	
<b>Total FRX30 SPOT</b>								<b>57,900,000,000,000.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>	
<b>Total For FRX30</b>								<b>57,900,000,000,000.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>	
FRX31 On 21/02/2031 Spot Bond			11.86000	86.96105	11.86000	86.93353		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRX32 On 31/03/2032 Spot Bond			11.30500	95.11160	11.30500	95.08303				0.00	0	0
<b>Total FRX32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRX45 On 14/04/2045 Spot Bond			12.50500	69.54929	12.50500	69.52625				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>
FS3A5L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4A4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A5L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4B1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4C1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4D1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FS5A3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5A4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5E1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5E1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.50628				0.00	0	0
<b>Total FS6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.36932				0.00	0	0
<b>Total FS6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.11669				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



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FS6E1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6E1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS7A1 On 20/11/2022 Spot Bond					0.00000	101.05058				0.00	0	0
<b>Total FS7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS7A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.08551				0.00	0	0
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.10669				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	101.11293				0.00	0	0
<b>Total FS7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS7B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GBL03 On 16/11/2020 Spot Bond					0.00000	102.37948				0.00	0	0
<b>Total GBL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GBL04 On 05/06/2021 Spot Bond					0.00000	101.64287				0.00	300,000,000	300,000,000
<b>Total GBL04 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>300,000,000</b>
<b>Total For GBL04</b>										<b>0.00</b>	<b>300,000,000</b>	<b>300,000,000</b>
GBL05 On 07/11/2022 Spot Bond					0.00000	101.50727				0.00	0	0
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GH2A1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH2A1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31U On 25/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GH31U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GH41U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH41U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH5A1 On 25/11/2022 Spot Bond					0.00000	103.06214				0.00	0	280,000,000
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>280,000,000</b>
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	<b>280,000,000</b>
GH5A2 On 25/11/2024 Spot Bond					0.00000	103.12164				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	102.92242			0.00	0	0
<b>Total GH5A31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH5A31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH5B1 On 25/11/2026 Spot Bond					0.00000	103.02794			0.00	0	0
<b>Total GH5B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH5B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH5C1 On 25/11/2026 Spot Bond					0.00000	103.75104			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total GRB24U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB24U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB25U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB25U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB27U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB27U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB28U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB28U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB29U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB29U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB30U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB30U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB31U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB31U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB32U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB32U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB33U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB33U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRL35 On 12/06/2029 Spot Bond			5.17000	96.85729	5.17000	96.83528				0.00	0	0
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT07 On 21/02/2024 Spot Bond					0.00000	103.01302				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	101.97620				0.00	0	0
<b>Total GRT11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT12 On 24/06/2020 Spot Bond					0.00000	100.40603				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	99.85129				0.00	0	0
<b>Total GRT13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT14 On 15/09/2021 Spot Bond					0.00000	101.61051				0.00	0	0
<b>Total GRT14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT15 On 15/04/2020 Spot Bond					0.00000	99.84704				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	102.92362				0.00	0	0
<b>Total GRT16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT17 On 17/10/2023 Spot Bond			8.06500	106.02035	8.06500	111.06040				0.00	0	0
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT19 On 14/03/2022 Spot Bond					0.00000	101.33661				0.00	0	1,000,000,000
<b>Total GRT19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For GRT19</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
GRT20 On 03/04/2024 Spot Bond					0.00000	101.08924				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			11.49000	94.75225	11.49000	94.72332				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	99.81715				0.00	0	0
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT23 On 16/10/2024 Spot Bond					0.00000	101.07489				0.00	0	0
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT24 On 09/03/2023 Spot Bond					0.00000	101.28452				0.00	0	0
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT25 On 09/03/2025 Spot Bond					0.00000	101.14603				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT26 On 09/03/2028 Spot Bond					0.00000	102.04910				0.00	0	200,000,000
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
GRT27 On 28/09/2023 Spot Bond					0.00000	100.29025				0.00	0	0
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT28 On 10/12/2021 Spot Bond					0.00000	100.71328				0.00	0	0
<b>Total GRT28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT29 On 10/12/2023 Spot Bond					0.00000	100.72775				0.00	0	0
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT30 On 10/12/2025 Spot Bond					0.00000	101.15668				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	100.95465				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	101.72106				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	101.95551				0.00	600,000,000	300,000,000
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For GRT33</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
GRT34 On 18/04/2029 Spot Bond					0.00000	102.13544				0.00	0	0
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT36 On 27/06/2024 Spot Bond					0.00000	100.75317				0.00	0	0
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT38 On 31/03/2026 Spot Bond					0.00000	100.11760				0.00	0	0
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT39 On 30/04/2026 Spot Bond					0.00000	101.53999				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT40 On 20/11/2022 Spot Bond					0.00000	101.10044				0.00	0	0
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT41 On 20/11/2024 Spot Bond					0.00000	101.31299				0.00	0	0
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT42 On 20/11/2026 Spot Bond					0.00000	101.14663				0.00	0	0
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT43 On 24/03/2025 Spot Bond					0.00000	100.25387				0.00	0	0
<b>Total GRT43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT44 On 24/03/2027 Spot Bond					0.00000	100.26093				0.00	0	0
<b>Total GRT44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRX01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRX01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRX02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRX02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
H10T1 On 26/02/2023 Spot Bond					0.00000	100.92373				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	100.14247				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
H7T6U On 02/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	23,500,000,000
<b>Total H7T6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>23,500,000,000</b>
<b>Total For H7T6U</b>										<b>0.00</b>	<b>0</b>	<b>23,500,000,000</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	100.87078				0.00	0	0
<b>Total HC5T2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC5T2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total HIL02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HIL02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total HIL03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HIL03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB06 On 11/07/2020 Spot Bond					0.00000	99.86611				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	99.86412				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	100.27562				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	100.14762				0.00	0	0
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB10 On 17/03/2022 Spot Bond					0.00000	100.74662				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	100.95630				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB12 On 15/03/2024 Spot Bond					0.00000	100.78361				0.00	0	0
<b>Total HILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total HM1C4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1C4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total HM1C5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1C5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF04/ On 25/11/2020 Spot Bond			10.00000	104.47500	10.00000	104.44800				0.00	0	0
<b>Total HPF04/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF04/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF11 On 31/03/2023 Spot Bond					0.00000	100.12357				0.00	0	0
<b>Total HPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF12 On 31/03/2024 Spot Bond					0.00000	100.11778				0.00	0	0
<b>Total HPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF13 On 30/09/2024 Spot Bond					0.00000	100.11622				0.00	0	0
<b>Total HPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			7.05000	102.59611	7.05000	102.57672			533,544,000,000,000.00	75,680,000,000	37,760,000,000	
<b>Total HWAY20 SPOT</b>									<b>13,544,000,000,000.00</b>	<b>75,680,000,000</b>	<b>37,760,000,000</b>	
<b>Total For HWAY20</b>									<b>13,544,000,000,000.00</b>	<b>75,680,000,000</b>	<b>37,760,000,000</b>	
HWAY2 On 31/07/2020 Spot Bond			100.00000	79.74870	100.00000	79.58290			0.00	0	0	
<b>Total HWAY20/R207 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For HWAY20/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
HWAY2 On 07/12/2023 Spot Bond			3.92000	296.38621	3.92000	296.32874			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			4.11000	4.11000	4.11000	297.71040			0.00	0	0	
<b>Total HWAY24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For HWAY24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
HWAY3 On 28/02/2033 Spot Bond			5.32500	71.81225	5.32500	88.39138			0.00	0	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total HWAY33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 31/07/2034 Spot Bond			12.77000	78.78988	12.77000	78.76308			0.00	0	350,000,000
<b>Total HWAY34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
<b>Total For HWAY34</b>									<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.73990	100.00000	10.71599			0.00	0	0
<b>Total HWAY34/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY34/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 31/07/2035 Spot Bond			12.75000	78.35288	12.75000	78.32627			0.00	0	2,620,000,000
<b>Total HWAY35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,620,000,000</b>
<b>Total For HWAY35</b>									<b>0.00</b>	<b>0</b>	<b>2,620,000,000</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.73944	100.00000	10.71553			0.00	0	0
<b>Total HWAY35/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY35/R209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWF11 On 15/07/2022 Spot Bond					0.00000	100.08645			0.00	400,000,000	15,400,000,000
<b>Total HWF11 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>15,400,000,000</b>
<b>Total For HWF11</b>									<b>0.00</b>	<b>400,000,000</b>	<b>15,400,000,000</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	101.71084			0.00	5,000,000,000	2,500,000,000
<b>Total HWF12 SPOT</b>									<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
<b>Total For HWF12</b>									<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
HWF13 On 28/11/2022 Spot Bond					0.00000	100.95982			0.00	0	0
<b>Total HWF13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWY02 On 25/11/2020 Spot Bond			10.00000	104.47500	10.00000	104.44800			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			4.30000	132.67553	4.30000	132.64838		536,404,979,480,000.00	357,303,483,600	194,892,753,800	
<b>Total I2025 SPOT</b>								<b>16,404,979,480,000.00</b>	<b>357,303,483,600</b>	<b>194,892,753,800</b>	
<b>Total For I2025</b>								<b>16,404,979,480,000.00</b>	<b>357,303,483,600</b>	<b>194,892,753,800</b>	
I2029 On 31/03/2029 Spot Bond			4.70000	93.29412	4.70000	93.27408		120,094,500,580,000.00	25,552,021,400	165,145,052,900	
<b>Total I2029 SPOT</b>								<b>120,094,500,580,000.00</b>	<b>25,552,021,400</b>	<b>165,145,052,900</b>	
<b>Total For I2029</b>								<b>120,094,500,580,000.00</b>	<b>25,552,021,400</b>	<b>165,145,052,900</b>	
I2033 On 28/02/2033 Spot Bond			4.49500	93.48711	4.49500	93.46767		83,333,953,023,000.00	18,539,255,400	108,053,487,400	
<b>Total I2033 SPOT</b>								<b>13,333,953,023,000.00</b>	<b>18,539,255,400</b>	<b>108,053,487,400</b>	
<b>Total For I2033</b>								<b>13,333,953,023,000.00</b>	<b>18,539,255,400</b>	<b>108,053,487,400</b>	
I2038 On 31/01/2038 Spot Bond			4.40000	108.61230	5.00000	100.04954		659,696,631,554,400.00	149,931,052,626	238,427,367,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total I2038 SPOT</b>									<b>9,696,631,554,400.00</b>	<b>149,931,052,626</b>	<b>238,427,367,700</b>
<b>Total For I2038</b>									<b>9,696,631,554,400.00</b>	<b>149,931,052,626</b>	<b>238,427,367,700</b>
I2046 On 31/03/2046 Spot Bond			4.75000	92.16335	4.75000	92.14344			211,764,763,150,000.00	44,582,055,400	167,607,190,100
<b>Total I2046 SPOT</b>									<b>11,764,763,150,000.00</b>	<b>44,582,055,400</b>	<b>167,607,190,100</b>
<b>Total For I2046</b>									<b>11,764,763,150,000.00</b>	<b>44,582,055,400</b>	<b>167,607,190,100</b>
I2050 On 31/12/2050 Spot Bond			4.65000	96.26391	4.90000	91.93909			462,398,953,554,450.00	99,440,635,173	233,291,060,338
<b>Total I2050 SPOT</b>									<b>2,398,953,554,450.00</b>	<b>99,440,635,173</b>	<b>233,291,060,338</b>
<b>Total For I2050</b>									<b>2,398,953,554,450.00</b>	<b>99,440,635,173</b>	<b>233,291,060,338</b>
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IB105U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB105U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IB107U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB107U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IB121U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB121U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IB122U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB122U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IB125U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB125U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IB126U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB126U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IB139U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB139U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IBL02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL100 On 24/05/2020 Spot Bond					0.00000	101.04253			0.00	0	0
<b>Total IBL100 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL100</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL101 On 24/05/2022 Spot Bond			8.00500	8.00500	8.00500	105.38297			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IBL101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL102 On 24/05/2022 Spot Bond					0.00000	101.36114				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	101.91070				0.00	0	0
<b>Total IBL104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	101.51892				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			3.87000	296.86969	3.87000	296.81254				0.00	0	0
<b>Total IBL109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL109</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.68925				0.00	0	0
<b>Total IBL110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL112 On 21/05/2020 Spot Bond					0.00000	101.13501				0.00	0	0
<b>Total IBL112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL113 On 21/05/2021 Spot Bond					0.00000	101.07367				0.00	0	0
<b>Total IBL113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL114 On 21/05/2022 Spot Bond					0.00000	101.37945				0.00	0	0
<b>Total IBL114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL115 On 21/05/2023 Spot Bond					0.00000	101.10168				0.00	0	0
<b>Total IBL115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL116 On 20/06/2020 Spot Bond					0.00000	100.30295				0.00	0	0
<b>Total IBL116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL118 On 24/07/2020 Spot Bond					0.00000	101.62582				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	101.18145				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	99.87723				0.00	0	0
<b>Total IBL120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL123 On 14/02/2022 Spot Bond					0.00000	101.34253				0.00	0	0
<b>Total IBL123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL124 On 14/02/2024 Spot Bond					0.00000	101.23655				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	0.00000				0.00	0	0
<b>Total IBL127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL128 On 11/04/2022 Spot Bond					0.00000	99.87354				0.00	0	0
<b>Total IBL128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL129 On 30/05/2022 Spot Bond					0.00000	101.15228				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	101.87583				0.00	5,000,000,000	2,500,000,000
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
<b>Total For IBL130</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
IBL131 On 07/08/2020 Spot Bond					0.00000	101.29075				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	101.32632				0.00	0	0
<b>Total IBL132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL133 On 12/09/2022 Spot Bond					0.00000	100.66717				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	101.76644				0.00	0	0
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL135 On 22/11/2024 Spot Bond					0.00000	101.07533				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL136 On 22/11/2021 Spot Bond					0.00000	101.03557				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	101.79709				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	101.82202				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	101.18006				0.00	0	0
<b>Total IBL140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL141 On 20/08/2020 Spot Bond			7.61500	7.61500	7.61500	100.97877				0.00	0	0
<b>Total IBL141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL142 On 20/02/2022 Spot Bond					0.00000	101.08795				0.00	0	0
<b>Total IBL142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL143 On 11/03/2021 Spot Bond					0.00000	100.68673				0.00	0	0
<b>Total IBL143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL145 On 20/03/2026 Spot Bond					0.00000	100.56570				0.00	2,000,000,000	500,000,000
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>500,000,000</b>
<b>Total For IBL145</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>500,000,000</b>
IBL36 On 31/01/2022 Spot Bond			3.13000	3.13000	3.13000	162.24283				0.00	0	0
<b>Total IBL36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL43/J On 25/11/2020 Spot Bond			10.00000	104.47500	10.00000	104.44800				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			7.82500	101.99176	7.82500	101.97043				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			8.65000	106.56362	8.65000	106.53884				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.82114				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			3.25000	161.93098	3.25000	161.90243				0.00	0	0
<b>Total IBL67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL75 On 19/08/2020 Spot Bond					0.00000	101.44494				0.00	0	0
<b>Total IBL75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL77 On 25/11/2020 Spot Bond					0.00000	101.67129				0.00	0	0
<b>Total IBL77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL78 On 25/11/2022 Spot Bond			8.49000	107.25057	8.49000	107.22608				0.00	0	0
<b>Total IBL78 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL78</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IBL81U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL81U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL86 On 20/05/2021 Spot Bond					0.00000	102.02466				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			7.93000	106.43272	7.93000	106.40999				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	50.28260	100.00000	50.17071				0.00	0	0
<b>Total IBL88/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL88/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL89 On 26/05/2021 Spot Bond					0.00000	101.09574				0.00	0	0
<b>Total IBL89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL89</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL95 On 12/09/2021 Spot Bond					0.00000	101.65693				0.00	200,000,000	400,000,000
<b>Total IBL95 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>400,000,000</b>
<b>Total For IBL95</b>										<b>0.00</b>	<b>200,000,000</b>	<b>400,000,000</b>
IBL98 On 03/10/2023 Spot Bond					0.00000	101.59623				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	10.24034	100.00000	10.21755				0.00	0	0
<b>Total IDC02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG03 On 22/10/2020 Spot Bond			7.48000	104.27020	7.48000	104.24929				0.00	0	0
<b>Total IDC03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG06 On 24/11/2024 Spot Bond			10.69000	99.43890	10.69000	99.41046				0.00	0	2,232,557,200
<b>Total IDC06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,232,557,200</b>
<b>Total For IDC06</b>										<b>0.00</b>	<b>0</b>	<b>2,232,557,200</b>
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.72042				0.00	0	0
<b>Total IDC07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG08 On 13/05/2030 Spot Bond			11.76000	101.67315	11.76000	101.56903				0.00	0	0
<b>Total IDC08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.86902				0.00	0	0
<b>Total IDC10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG11 On 05/12/2026 Spot Bond			11.29000	101.37462	11.29000	101.34420				0.00	0	0
<b>Total IDC11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG12 On 26/04/2021 Spot Bond					0.00000	101.91717				0.00	0	0
<b>Total IDC12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG13 On 26/04/2023 Spot Bond					0.00000	102.30379				0.00	0	0
<b>Total IDC13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.26035				0.00	0	0
<b>Total IDC14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.95050				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	102.13310				0.00	0	0
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.35404				0.00	0	0
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.67554				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	101.03894				0.00	420,000,000	210,000,000
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>420,000,000</b>	<b>210,000,000</b>
<b>Total For IDCG19</b>										<b>0.00</b>	<b>420,000,000</b>	<b>210,000,000</b>
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.53919				0.00	0	0
<b>Total IDCG20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.55440				0.00	0	0
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.61149				0.00	0	0
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG23 On 29/01/2027 Spot Bond					0.00000	101.63229				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	100.61175				0.00	0	0
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IDCP1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP2U On 05/04/2025 Spot Bond			100.00000	6.18346	100.00000	6.16977				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



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IDCP3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IFC01 On 10/12/2024 Spot Bond			10.19000	97.44936	10.19000	97.42290				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			7.74500	100.81704	7.74500	100.79611				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>
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN306U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN306U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN327U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN327U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN329U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN329U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN334U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN334U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN342U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN342U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN343U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN343U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN345U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN345U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN347U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN347U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			40,000,000,000,000.00		400,000,000	100,000,000
<b>Total IN385U SPOT</b>									<b>10,000,000,000,000.00</b>		<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For IN385U</b>									<b>10,000,000,000,000.00</b>		<b>400,000,000</b>	<b>100,000,000</b>
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN395U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN395U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN396U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN396U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN399U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN399U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN403U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN403U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN404U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN404U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN405U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN405U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN406U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN406U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN407U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN407U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN408U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN408U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total IN409U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN409U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN418U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN418U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		10,480,235,600,000.00		104,802,356	52,401,178
<b>Total IN419U SPOT</b>								<b>10,480,235,600,000.00</b>		<b>104,802,356</b>	<b>52,401,178</b>
<b>Total For IN419U</b>								<b>10,480,235,600,000.00</b>		<b>104,802,356</b>	<b>52,401,178</b>
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN420U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN420U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN421U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN421U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN422U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN422U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN425U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN425U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN426U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN426U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659			0.00	0	0
<b>Total ING196 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING196</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING211 On 25/11/2020 Spot Bond			10.00000	104.47500	10.00000	104.44800			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	100.95228			0.00	0	0
<b>Total ING362 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING362</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING375 On 24/02/2023 Spot Bond					0.00000	101.61531			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	101.43601			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	89.15781				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	102.04217				0.00	0	0
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV02 On 20/10/2020 Spot Bond					0.00000	103.10090				0.00	100,000,000	100,000,000
<b>Total INLV02 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
<b>Total For INLV02</b>										<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
INLV03 On 11/02/2021 Spot Bond					0.00000	102.83547				0.00	0	0
<b>Total INLV03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV04 On 11/02/2021 Spot Bond			9.19000	104.78606	9.19000	104.76020				0.00	0	0
<b>Total INLV04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV05 On 22/03/2023 Spot Bond					0.00000	104.89285				0.00	0	0
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF01/J On 25/11/2020 Spot Bond			10.00000	104.47500	10.00000	104.44800				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	100.88898				0.00	0	0
<b>Total IPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF15 On 17/12/2020 Spot Bond					0.00000	100.70157				0.00	0	0
<b>Total IPF15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF16 On 17/12/2021 Spot Bond					0.00000	100.60802				0.00	0	0
<b>Total IPF16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF17 On 22/12/2020 Spot Bond					0.00000	100.26975				0.00	0	0
<b>Total IPF17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF18 On 22/12/2021 Spot Bond					0.00000	100.27353				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF19 On 22/12/2022 Spot Bond					0.00000	100.27730				0.00	0	0
<b>Total IPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF21 On 17/03/2022 Spot Bond					0.00000	101.14582				0.00	0	0
<b>Total IPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF22 On 14/06/2022 Spot Bond					0.00000	100.61946				0.00	0	0
<b>Total IPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IPF23U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF23U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF24 On 05/02/2023 Spot Bond					0.00000	101.45893				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	101.93822				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	101.36163				0.00	0	0
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF27 On 07/11/2024 Spot Bond					0.00000	101.37660				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	100.24779				0.00	0	0
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF31 On 25/03/2026 Spot Bond					0.00000	100.63064				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF32 On 01/07/2026 Spot Bond					0.00000	100.02488				0.00	0	0
<b>Total IPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF33 On 12/12/2024 Spot Bond					0.00000	100.70576				0.00	0	0
<b>Total IPF33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPFC29 On 24/04/2020 Spot Bond					0.00000	101.40260				0.00	0	0
<b>Total IPFC29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IPL8/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL8/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV017/F On 31/01/2022 Spot Bond			2.75000	100.50399	2.75000	100.49646				0.00	0	0
<b>Total IV017/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV017/R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV019 On 31/03/2028 Spot Bond			8.10000	137.38064	8.10000	137.33880				0.00	0	0
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV033 On 11/02/2021 Spot Bond					0.00000	102.32949				0.00	0	460,000,000
<b>Total IV033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>460,000,000</b>
<b>Total For IV033</b>										<b>0.00</b>	<b>0</b>	<b>460,000,000</b>
IV034 On 11/02/2021 Spot Bond			9.19000	104.50164	9.19000	104.47584				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	105.00708				0.00	0	350,000,000
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
<b>Total For IV035</b>										<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
IV036 On 22/07/2021 Spot Bond					0.00000	105.18662				0.00	0	0
<b>Total IV036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV038 On 23/09/2021 Spot Bond					0.00000	100.36877				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			5.35000	5.35000	5.35000	156.09245				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IV039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV039</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV040 On 29/09/2021 Spot Bond					0.00000	103.47198				0.00	300,000,000	300,000,000
<b>Total IV040 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>300,000,000</b>
<b>Total For IV040</b>										<b>0.00</b>	<b>300,000,000</b>	<b>300,000,000</b>
IV041 On 29/09/2021 Spot Bond			10.01000	102.91408	10.01000	102.88677				0.00	0	0
<b>Total IV041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV042 On 18/11/2021 Spot Bond					0.00000	105.25313				0.00	0	0
<b>Total IV042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV043 On 21/11/2021 Spot Bond			10.02500	10.02500	10.02500	108.30159				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	102.00131				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			4.05000	159.68819	4.05000	159.65658				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	104.40935				0.00	600,000,000	300,000,000
<b>Total IV046 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For IV046</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
IV050 On 26/06/2024 Spot Bond					0.00000	101.51153				0.00	100,000,000	100,000,000
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
<b>Total For IV050</b>										<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV100U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV100U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV115U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV115U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV125U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV125U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IV142U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV142U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV164U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV164U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV166U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV166U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV168U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV168U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV19A On 31/03/2028 Spot Bond			6.80000	150.13240	6.80000	150.09180				0.00	0	0
<b>Total IV19A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV19A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA990 On 09/04/2020 Spot Bond			6.10000	6.10000	6.10000	99.86648				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			6.10000	6.10000	6.10000	99.74994				0.00	0	0
<b>Total IVA991 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA991</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA992 On 23/04/2020 Spot Bond			6.10000	6.10000	6.10000	99.63368				0.00	0	0
<b>Total IVA992 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA992</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA993 On 30/04/2020 Spot Bond			6.10000	6.10000	6.10000	99.51768				0.00	0	0
<b>Total IVA993 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA993</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA994 On 07/05/2020 Spot Bond			6.15000	6.15000	6.15000	99.39708				0.00	0	0
<b>Total IVA994 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA994</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA995 On 14/05/2020 Spot Bond			6.15000	6.15000	6.15000	99.28069				0.00	0	0
<b>Total IVA995 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA995</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA996 On 20/05/2020 Spot Bond			6.15000	6.15000	6.15000	99.18114				0.00	0	0
<b>Total IVA996 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA996</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA997 On 25/05/2020 Spot Bond			6.15000	6.15000	6.15000	99.09834				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IVA997 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA997</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA998 On 04/06/2020 Spot Bond			6.20000	6.20000	6.20000	98.92457				0.00	0	0
<b>Total IVA998 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA998</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA999 On 11/06/2020 Spot Bond			6.20000	6.20000	6.20000	98.80834				0.00	0	0
<b>Total IVA999 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA999</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC005 On 25/11/2020 Spot Bond			10.00000	104.47500	10.00000	104.44800				0.00	0	0
<b>Total IVC005/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC005/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC034 On 30/06/2021 Spot Bond					0.00000	100.14534				0.00	0	0
<b>Total IVC034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC040 On 24/07/2021 Spot Bond			13.19000	97.42103	13.19000	97.38685				0.00	0	0
<b>Total IVC040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC063 On 07/08/2020 Spot Bond					0.00000	101.52340				0.00	0	0
<b>Total IVC063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC063</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC094 On 06/12/2021 Spot Bond			8.50500	107.09685	8.50500	107.07248				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	100.15532				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	100.15814				0.00	0	0
<b>Total IVC103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC103</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC107 On 29/06/2021 Spot Bond					0.00000	100.15626				0.00	0	0
<b>Total IVC107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC109 On 19/05/2021 Spot Bond					0.00000	102.29620				0.00	0	0
<b>Total IVC109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC109</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC110 On 19/05/2021 Spot Bond			8.15500	105.42948	8.15500	105.40633				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IVC110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC111 On 19/05/2020 Spot Bond					0.00000	101.15325				0.00	0	0
<b>Total IVC111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC114 On 14/09/2021 Spot Bond					0.00000	100.64477				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	101.76827				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	97.25399				0.00	0	0
<b>Total IVC134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC135 On 31/07/2020 Spot Bond					0.00000	101.66419				0.00	0	0
<b>Total IVC135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC136 On 22/08/2021 Spot Bond					0.00000	102.10917				0.00	0	0
<b>Total IVC136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC137 On 29/08/2021 Spot Bond					0.00000	101.05426				0.00	0	0
<b>Total IVC137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC140 On 18/10/2021 Spot Bond					0.00000	99.68521				0.00	0	0
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC144 On 03/12/2021 Spot Bond					0.00000	100.91374				0.00	0	0
<b>Total IVC144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC145 On 06/12/2020 Spot Bond					0.00000	100.82298				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	100.88348				0.00	0	0
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC147 On 21/12/2021 Spot Bond					0.00000	100.26603				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC148 On 13/12/2021 Spot Bond					0.00000	101.58258				0.00	0	0
<b>Total IVC148 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC148</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC149 On 13/12/2021 Spot Bond					0.00000	101.50029				0.00	0	0
<b>Total IVC149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC152 On 15/12/2024 Spot Bond					0.00000	100.72851				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	101.36778				0.00	0	0
<b>Total IVC154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC156 On 22/04/2021 Spot Bond					0.00000	101.69496				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	0.00000				0.00	0	0
<b>Total IVC158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC158</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC159 On 06/06/2023 Spot Bond					0.00000	100.22242				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	0.00000				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	101.36356				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	101.20132				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IVC162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC163 On 17/03/2022 Spot Bond					0.00000	100.61347				0.00	0	0
<b>Total IVC163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC165 On 20/09/2020 Spot Bond					0.00000	100.30181				0.00	0	0
<b>Total IVC165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC167 On 23/03/2021 Spot Bond					0.00000	100.25126				0.00	0	0
<b>Total IVC167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC169 On 19/02/2021 Spot Bond					0.00000	100.85772				0.00	0	0
<b>Total IVC169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC68U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC68U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC80U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC80U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC84U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC84U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC85U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC85U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC91U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC91U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC95U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC95U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC96U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC96U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	99.98286				0.00	0	0
<b>Total IVF407 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF407</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVF80U On 17/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVF80U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF80U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVZ001 On 18/06/2020 Spot Bond			6.20000	6.20000	6.20000	98.69239				0.00	0	0
<b>Total IVZ001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVZ001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JAS03L On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total JAS03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JAS03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JPM002 On 05/07/2023 Spot Bond					0.00000	100.39925				0.00	0	0
<b>Total JPM002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JPM002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP006 On 29/06/2021 Spot Bond					0.00000	100.15437				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			7.86000	107.97109	7.86000	107.94835				0.00	0	0
<b>Total KAP007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP009 On 24/05/2020 Spot Bond					0.00000	101.10504				0.00	0	0
<b>Total KAP009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP010 On 15/09/2020 Spot Bond					0.00000	100.74959				0.00	0	0
<b>Total KAP010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP012 On 01/12/2022 Spot Bond					0.00000	100.95558				0.00	0	0
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP013 On 24/05/2022 Spot Bond					0.00000	101.15256				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	101.76730				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	98.09377				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	101.00543				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	102.46091				0.00	0	0
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KSB009 On 05/08/2020 Spot Bond					0.00000	102.58098				0.00	2,400,000,000	1,380,000,000
<b>Total KSB009 SPOT</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,380,000,000</b>
<b>Total For KSB009</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,380,000,000</b>
KW01 On 31/10/2027 Spot Bond			11.28000	110.27153	11.28000	110.23829				0.00	0	0
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LB41U On 16/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total LB41U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LB41U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK15 On 12/10/2021 Spot Bond					0.00000	102.39852				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>
LBK18 On 22/03/2022 Spot Bond					0.00000	102.96128				0.00	0	0
<b>Total LBK18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK20 On 08/06/2022 Spot Bond			8.19000	107.27134	8.19000	107.24781				0.00	0	2,500,000,000
<b>Total LBK20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For LBK20</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
LBK22 On 04/09/2020 Spot Bond					0.00000	101.28214				0.00	0	0
<b>Total LBK22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK23 On 05/09/2022 Spot Bond					0.00000	102.57138				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total LBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK24 On 10/10/2024 Spot Bond			8.57000	106.23904	8.57000	106.21469				0.00	0	4,808,716,700
<b>Total LBK24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,808,716,700</b>
<b>Total For LBK24</b>										<b>0.00</b>	<b>0</b>	<b>4,808,716,700</b>
LBK26 On 23/03/2021 Spot Bond					0.00000	100.53352				0.00	0	0
<b>Total LBK26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK27 On 23/03/2023 Spot Bond					0.00000	102.09818				0.00	0	0
<b>Total LBK27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK28 On 15/05/2028 Spot Bond			12.23000	95.74154	12.23000	95.71031				0.00	0	1,000,000,000
<b>Total LBK28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For LBK28</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
LBK29 On 07/06/2023 Spot Bond			8.35000	106.94687	8.35000	106.92297				0.00	0	26,839,149,500
<b>Total LBK29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,839,149,500</b>
<b>Total For LBK29</b>										<b>0.00</b>	<b>0</b>	<b>26,839,149,500</b>
LBK30 On 20/09/2021 Spot Bond					0.00000	100.31218				0.00	0	0
<b>Total LBK30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK31 On 20/09/2023 Spot Bond					0.00000	100.88528				0.00	0	0
<b>Total LBK31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK32 On 08/11/2023 Spot Bond					0.00000	101.39062				0.00	0	0
<b>Total LBK32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK33 On 07/12/2025 Spot Bond					0.00000	101.39860				0.00	0	0
<b>Total LBK33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK35 On 26/03/2024 Spot Bond					0.00000	100.51003				0.00	0	0
<b>Total LBK35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK36 On 25/06/2020 Spot Bond					0.00000	100.23327				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	100.25579				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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	101.18136			0.00	0	0
<b>Total LBK38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK39L On 23/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total LBK39U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK39U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK40L On 23/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total LBK40U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK40U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LGL04 On 14/08/2020 Spot Bond			7.64000	101.83285	7.64000	101.81210		13,752,000,000,000.00	1,800,000,000	600,000,000	
<b>Total LGL04 SPOT</b>								<b>13,752,000,000,000.00</b>	<b>1,800,000,000</b>	<b>600,000,000</b>	
<b>Total For LGL04</b>								<b>13,752,000,000,000.00</b>	<b>1,800,000,000</b>	<b>600,000,000</b>	
LGL05 On 12/12/2021 Spot Bond					0.00000	102.59680			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			8.54000	103.73824	8.54000	103.71454			0.00	0	2,500,000,000
<b>Total LGL06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For LGL06</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
LGL07 On 04/10/2022 Spot Bond					0.00000	101.89179			0.00	0	0
<b>Total LGL07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LGL08 On 28/02/2023 Spot Bond					0.00000	103.37302			0.00	140,000,000	70,000,000
<b>Total LGL08 SPOT</b>									<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
<b>Total For LGL08</b>									<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
LGL09 On 28/08/2024 Spot Bond					0.00000	104.22642			0.00	560,000,000	280,000,000
<b>Total LGL09 SPOT</b>									<b>0.00</b>	<b>560,000,000</b>	<b>280,000,000</b>
<b>Total For LGL09</b>									<b>0.00</b>	<b>560,000,000</b>	<b>280,000,000</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	99.96144			0.00	0	0
<b>Total LGL10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHC14L On 17/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total LHC14U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC14U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHC15L On 05/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0



Contract Details	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				0.00	0	0
<b>Total LHC16U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC16U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHL26 On 13/11/2020 Spot Bond					0.00000	101.91621				0.00	0	0
<b>Total LHL26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHL27 On 13/02/2021 Spot Bond					0.00000	101.70064				0.00	0	0
<b>Total LHL27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHL28 On 13/02/2022 Spot Bond					0.00000	101.90128				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	100.99539				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	101.99429				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	101.29759				0.00	0	0
<b>Total LOM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LOM03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LOM04 On 25/05/2025 Spot Bond					0.00000	101.31981				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	101.12536				0.00	200,000,000	50,000,000
<b>Total LRFA3 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
<b>Total For LRFA3</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.15028				0.00	0	0
<b>Total LRFB3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFB3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.16896				0.00	0	0
<b>Total LRFC3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFC3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ18 On 14/04/2020 Spot Bond					0.00000	99.84497				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total MAQ182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ18 On 14/04/2020 Spot Bond					0.00000	99.44564				0.00	0	0
<b>Total MAQ185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBC28 On 29/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MBC28U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBC28U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 28/08/2020 Spot Bond					0.00000	101.11819				0.00	720,000,000	360,000,000
<b>Total MBF057 SPOT</b>										<b>0.00</b>	<b>720,000,000</b>	<b>360,000,000</b>
<b>Total For MBF057</b>										<b>0.00</b>	<b>720,000,000</b>	<b>360,000,000</b>
MBF05 On 21/05/2021 Spot Bond					0.00000	101.25319				0.00	200,000,000	100,000,000
<b>Total MBF059 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For MBF059</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
MBF06 On 17/08/2021 Spot Bond					0.00000	101.16218				0.00	0	0
<b>Total MBF061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF061</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF06 On 07/06/2020 Spot Bond					0.00000	100.71001				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	100.80169				0.00	0	0
<b>Total MBF063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF063</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF06 On 30/09/2020 Spot Bond					0.00000	100.17300				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	99.63133				0.00	0	20,800,000,000
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,800,000,000</b>
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	<b>20,800,000,000</b>
MBP03 On 11/04/2020 Spot Bond					0.00000	99.87721				0.00	0	0
<b>Total MBP036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03 On 26/05/2020 Spot Bond					0.00000	100.98003				0.00	0	20,000,000,000
<b>Total MBP037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
<b>Total For MBP037</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
MBP03 On 02/11/2022 Spot Bond					0.00000	101.43653				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03 On 23/02/2021 Spot Bond					0.00000	101.24520				0.00	0	0
<b>Total MBP039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP039</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 23/02/2023 Spot Bond					0.00000	101.03114				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	99.87852				0.00	0	0
<b>Total MBP041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 26/04/2021 Spot Bond					0.00000	101.53691				0.00	0	0
<b>Total MBP042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 27/07/2023 Spot Bond					0.00000	101.54834				0.00	0	0
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 27/09/2021 Spot Bond					0.00000	100.19851				0.00	0	0
<b>Total MBP044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 27/09/2023 Spot Bond					0.00000	100.20120				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	100.98236				0.00	200,000,000	600,000,000
<b>Total MBP046 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>600,000,000</b>
<b>Total For MBP046</b>										<b>0.00</b>	<b>200,000,000</b>	<b>600,000,000</b>
MBP04 On 26/02/2024 Spot Bond					0.00000	100.97450				0.00	0	0
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 27/03/2022 Spot Bond					0.00000	100.19853				0.00	0	0
<b>Total MBP048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 27/03/2024 Spot Bond					0.00000	100.20124				0.00	0	0
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP05 On 23/08/2022 Spot Bond					0.00000	101.00506				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total MBP050 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP050</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	100.67749			0.00	0	0
<b>Total MBP051 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP051</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MIIL03 On 28/08/2023 Spot Bond					0.00000	118.57493			0.00	0	0
<b>Total MIIL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIIL03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2021 Spot Bond			7.74000	102.64051	7.74000	102.61933		3,870,000,000,000.00	500,000,000	250,000,000	
<b>Total MMIG02 SPOT</b>								<b>3,870,000,000,000.00</b>	<b>500,000,000</b>	<b>250,000,000</b>	
<b>Total For MMIG02</b>								<b>3,870,000,000,000.00</b>	<b>500,000,000</b>	<b>250,000,000</b>	
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.19728		0.00	2,182,000,000	661,000,000	
<b>Total MMIG03 SPOT</b>								<b>0.00</b>	<b>2,182,000,000</b>	<b>661,000,000</b>	
<b>Total For MMIG03</b>								<b>0.00</b>	<b>2,182,000,000</b>	<b>661,000,000</b>	
MMIG0 On 12/08/2025 Spot Bond			12.75000	12.75000	12.75000	96.13684		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			8.62000	106.28970	8.62000	106.26506		230,211,754,000,000.00	26,706,700,000	7,726,675,000	
<b>Total MMIG05 SPOT</b>								<b>30,211,754,000,000.00</b>	<b>26,706,700,000</b>	<b>7,726,675,000</b>	
<b>Total For MMIG05</b>								<b>30,211,754,000,000.00</b>	<b>26,706,700,000</b>	<b>7,726,675,000</b>	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.50914		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	97.26788		0.00	0	0	
<b>Total MMIG07 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MMIG07</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
MML01 On 10/12/2026 Spot Bond					0.00000	100.76123		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			10.82000	95.85052	10.82000	95.82293		0.00	0	0	
<b>Total MML02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MML02</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
MQB00 On 28/08/2023 Spot Bond					0.00000	118.69555		0.00	0	0	
<b>Total MQB003 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MQB003</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
MTN06 On 13/07/2020 Spot Bond					0.00000	100.15104		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total MTN06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN07 On 13/07/2022 Spot Bond					0.00000	101.26303				0.00	0	0
<b>Total MTN07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN08 On 11/10/2020 Spot Bond					0.00000	100.25842				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	101.35783				0.00	0	0
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN10 On 11/10/2024 Spot Bond					0.00000	102.04440				0.00	0	0
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN11 On 04/06/2021 Spot Bond					0.00000	101.41599				0.00	0	0
<b>Total MTN11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN12 On 04/06/2023 Spot Bond					0.00000	101.51249				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	100.91744				0.00	0	0
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN14 On 10/05/2022 Spot Bond					0.00000	101.33123				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	101.36161				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	100.96643				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	100.99101				0.00	0	0
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN18 On 30/05/2026 Spot Bond					0.00000	101.01960				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN19 On 07/03/2025 Spot Bond					0.00000	100.77800				0.00	0	0
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN20 On 07/09/2026 Spot Bond					0.00000	100.84591				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	101.27894				0.00	0	0
<b>Total MTNC20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTNC20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTNC2 On 07/09/2020 Spot Bond					0.00000	100.72512				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	101.10376				0.00	0	0
<b>Total MWAR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWAR02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWAR(On 22/11/2021 Spot Bond					0.00000	101.09244				0.00	0	0
<b>Total MWAR03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWAR03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWAR(On 22/11/2022 Spot Bond					0.00000	101.09245				0.00	0	0
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWAR04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A211On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total N4A211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6C26 On 21/09/2020 Spot Bond					0.00000	100.40402				0.00	0	0
<b>Total N6C26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6C26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6D26 On 21/12/2020 Spot Bond					0.00000	100.41940				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	100.34643				0.00	0	0
<b>Total N6E26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6E26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6F26 On 22/03/2021 Spot Bond					0.00000	100.42400				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	101.33850				0.00	0	0
<b>Total N6G26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6G26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N7B25 On 20/12/2021 Spot Bond					0.00000	100.31127				0.00	0	0
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N7B25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N7C25 On 20/03/2022 Spot Bond					0.00000	100.37852				0.00	0	0
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N7D25 On 20/03/2022 Spot Bond					0.00000	100.43555				0.00	0	0
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N7E25 On 20/03/2022 Spot Bond					0.00000	100.48787				0.00	0	0
<b>Total N7E25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N7E25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NAM01 On 19/11/2022 Spot Bond			8.17000	103.37034	8.17000	103.34761				0.00	0	500,000,000
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
NAM02 On 29/06/2020 Spot Bond			7.29000	103.08858	7.29000	103.06832				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			8.59000	105.96757	8.59000	105.94309				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NAM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NAM04 On 01/08/2026 Spot Bond			11.72000	96.57397	11.72000	96.54375				0.00	0	0
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBG01 On 29/04/2022 Spot Bond					0.00000	101.65484				0.00	0	0
<b>Total NBG01G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBG01G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBG02 On 30/04/2024 Spot Bond					0.00000	101.68681				0.00	0	0
<b>Total NBG02G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBG02G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBG03 On 30/04/2026 Spot Bond					0.00000	101.53115				0.00	0	0
<b>Total NBG03G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBG03G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBG04 On 25/10/2022 Spot Bond					0.00000	101.53311				0.00	0	0
<b>Total NBG04G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBG04G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBG05 On 25/10/2024 Spot Bond					0.00000	101.55790				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			7.70500	103.93812	7.70500	103.91654			1,695,100,000,000.00	220,000,000	110,000,000	
<b>Total NBK11A SPOT</b>									<b>1,695,100,000,000.00</b>	<b>220,000,000</b>	<b>110,000,000</b>	
<b>Total For NBK11A</b>									<b>1,695,100,000,000.00</b>	<b>220,000,000</b>	<b>110,000,000</b>	
NBK12 On 19/03/2021 Spot Bond			7.79500	101.89844	7.79500	101.87728			7,795,000,000,000.00	1,000,000,000	500,000,000	
<b>Total NBK12A SPOT</b>									<b>7,795,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
<b>Total For NBK12A</b>									<b>7,795,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
NBK12 On 19/03/2021 Spot Bond			9.38000	100.47440	9.38000	100.44938			0.00	0	0	
<b>Total NBK12A/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK12A/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK13 On 19/03/2024 Spot Bond			8.39000	104.91910	8.39000	104.89568			0.00	0	0	
<b>Total NBK13A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK13A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK14 On 25/06/2021 Spot Bond			7.20500	105.00589	7.20500	104.98558			0.00	0	0	
<b>Total NBK14A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK14A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK15 On 11/02/2022 Spot Bond			7.45500	103.59864	7.45500	103.57781			0.00	0	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			9.95000	99.47748	9.95000	99.45094			0.00	0	2,680,513,800
<b>Total NBK16A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,680,513,800</b>
<b>Total For NBK16A</b>									<b>0.00</b>	<b>0</b>	<b>2,680,513,800</b>
NBK17/On 22/04/2026 Spot Bond			10.20000	103.45067	10.20000	103.42255			0.00	0	1,320,000,000
<b>Total NBK17A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,320,000,000</b>
<b>Total For NBK17A</b>									<b>0.00</b>	<b>0</b>	<b>1,320,000,000</b>
NBK18/On 01/06/2020 Spot Bond			7.35000	103.48388	7.35000	103.46327			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			7.98500	106.56304	7.98500	106.54025			0.00	0	0
<b>Total NBK19A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK19A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20/On 01/06/2026 Spot Bond			10.20500	104.29135	10.20500	104.26298			0.00	0	890,717,900
<b>Total NBK20A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>890,717,900</b>
<b>Total For NBK20A</b>									<b>0.00</b>	<b>0</b>	<b>890,717,900</b>
NBK20I/On 25/06/2021 Spot Bond					0.00000	100.61132			0.00	0	0
<b>Total NBK20B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK21/On 21/07/2027 Spot Bond			11.25000	99.18405	11.25000	99.15423			0.00	0	200,000,000
<b>Total NBK21A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For NBK21A</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
NBK22/On 19/11/2022 Spot Bond			7.97000	108.72650	7.97000	108.70315		300,870,847,400,000.00		37,750,420,000	9,437,605,000
<b>Total NBK22A SPOT</b>								<b>10,870,847,400,000.00</b>	<b>37,750,420,000</b>	<b>9,437,605,000</b>	
<b>Total For NBK22A</b>								<b>10,870,847,400,000.00</b>	<b>37,750,420,000</b>	<b>9,437,605,000</b>	
NBK23/On 19/11/2025 Spot Bond			11.01000	102.74927	11.01000	102.71901			0.00	0	0
<b>Total NBK23A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK23A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK24/On 19/11/2027 Spot Bond			10.99000	103.90081	10.99000	103.87028			0.00	0	1,000,000,000
<b>Total NBK24A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For NBK24A</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
NBK24I/On 11/02/2022 Spot Bond					0.00000	101.31658			0.00	0	0
<b>Total NBK24B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK24B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK25/On 17/02/2023 Spot Bond			8.29000	8.29000	8.29000	107.35015			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	103.72121				0.00	0	0
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK26I On 10/05/2023 Spot Bond			100.00000	22.17021	100.00000	22.12087				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	104.78666				0.00	0	100,000,000
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
NBK27I On 10/05/2026 Spot Bond			11.30000	103.89343	11.30000	103.86207				0.00	0	0
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK28I On 02/08/2023 Spot Bond			7.93000	107.73603	7.93000	107.71301				0.00	0	13,443,631,600
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,443,631,600</b>
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	<b>13,443,631,600</b>
NBK28I On 19/11/2020 Spot Bond					0.00000	101.58399				0.00	0	0
<b>Total NBK28B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK28B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK29I On 31/07/2026 Spot Bond			10.62000	101.35903	10.62000	101.33021				0.00	0	733,603,400
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>733,603,400</b>
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	<b>733,603,400</b>
NBK30I On 20/02/2024 Spot Bond			7.92500	106.71295	7.92500	106.69017				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	101.93646				0.00	6,400,000,000	3,200,000,000
<b>Total NBK30B SPOT</b>										<b>0.00</b>	<b>6,400,000,000</b>	<b>3,200,000,000</b>
<b>Total For NBK30B</b>										<b>0.00</b>	<b>6,400,000,000</b>	<b>3,200,000,000</b>
NBK31I On 09/11/2023 Spot Bond			7.99000	108.21931	7.99000	108.19602				0.00	0	0
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK31I On 17/02/2023 Spot Bond					0.00000	101.64653				0.00	0	0
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK34I On 10/05/2021 Spot Bond					0.00000	102.29076				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	102.15057				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	105.98090				0.00	0	250,000,000
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
NBK38I On 02/08/2021 Spot Bond					0.00000	101.76169				0.00	0	1,700,000,000
<b>Total NBK38B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,700,000,000</b>
<b>Total For NBK38B</b>										<b>0.00</b>	<b>0</b>	<b>1,700,000,000</b>
NBK4 On 28/10/2024 Spot Bond			12.51500	12.51500	12.51500	58.40834				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	105.10991				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	101.89066				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	102.70211				0.00	0	110,000,000
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
NBK44I On 15/02/2021 Spot Bond					0.00000	101.35616				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	101.95844				0.00	0	0
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK46I On 15/08/2025 Spot Bond					0.00000	102.30076				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	102.94274				0.00	0	0
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK48I On 09/11/2021 Spot Bond					0.00000	101.37587				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	100.83593				0.00	0	1,000,000,000
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
NBK50I On 09/11/2025 Spot Bond					0.00000	101.28602				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	101.21835				0.00	0	0
<b>Total NBK51B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK51B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK52I On 21/02/2024 Spot Bond					0.00000	101.12558				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	100.78564				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	101.13082				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	101.93095				0.00	0	0
<b>Total NBK7B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK7B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.40230				0.00	200,000,000	100,000,000
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For NBKB55</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.42630				0.00	0	0
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.62065				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	100.73781				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	101.01345				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.26384				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	99.95543				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	100.34203				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			11.68500	97.33673	11.68500	97.30669				0.00	0	0
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.33974				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			11.72000	96.69692	11.72000	96.66700				0.00	0	0
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.34203				0.00	0	0
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.34556				0.00	0	0
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.35014				0.00	0	0
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.32705				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NDAL0 On 18/02/2021 Spot Bond					0.00000	101.14012				0.00	300,000,000	150,000,000
<b>Total NDAL01 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For NDAL01</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</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>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.60411			0.00	2,284,000,000	1,242,000,000
<b>Total NED19 SPOT</b>									<b>0.00</b>	<b>2,284,000,000</b>	<b>1,242,000,000</b>
<b>Total For NED19</b>									<b>0.00</b>	<b>2,284,000,000</b>	<b>1,242,000,000</b>
NED20 On 01/07/2020 Spot Bond			7.49000	103.83388	7.49000	103.81294			0.00	0	3,030,000,000
<b>Total NED20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,030,000,000</b>
<b>Total For NED20</b>									<b>0.00</b>	<b>0</b>	<b>3,030,000,000</b>
NEDT1 On 21/05/2021 Spot Bond					0.00000	106.56118			0.00	1,800,000,000	900,000,000
<b>Total NEDT1A SPOT</b>									<b>0.00</b>	<b>1,800,000,000</b>	<b>900,000,000</b>
<b>Total For NEDT1A</b>									<b>0.00</b>	<b>1,800,000,000</b>	<b>900,000,000</b>
NEDT1 On 26/11/2021 Spot Bond					0.00000	105.07338			0.00	0	0
<b>Total NEDT1B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDT1B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NGL01 On 22/09/2021 Spot Bond					0.00000	103.50855			0.00	1,474,000,000	1,177,000,000
<b>Total NGL01 SPOT</b>									<b>0.00</b>	<b>1,474,000,000</b>	<b>1,177,000,000</b>
<b>Total For NGL01</b>									<b>0.00</b>	<b>1,474,000,000</b>	<b>1,177,000,000</b>
NGL02 On 15/03/2022 Spot Bond					0.00000	100.71441			0.00	1,200,000,000	910,000,000
<b>Total NGL02 SPOT</b>									<b>0.00</b>	<b>1,200,000,000</b>	<b>910,000,000</b>
<b>Total For NGL02</b>									<b>0.00</b>	<b>1,200,000,000</b>	<b>910,000,000</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	101.25566			0.00	0	0
<b>Total NGL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NGL04 On 20/03/2023 Spot Bond					0.00000	103.15309			0.00	0	0
<b>Total NGL04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NGL05 On 26/07/2023 Spot Bond					0.00000	103.35300			0.00	0	200,000,000
<b>Total NGL05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For NGL05</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
NGL06 On 01/12/2023 Spot Bond					0.00000	102.10413			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	99.93795			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NGLT1/On 01/07/2022 Spot Bond					0.00000	106.38004				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	99.91460				0.00	0	400,000,000
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
NGT10/On 25/03/2024 Spot Bond					0.00000	96.84961				0.00	0	0
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGT10/On 15/01/2025 Spot Bond					0.00000	98.92858				0.00	0	0
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGT10/On 22/05/2025 Spot Bond					0.00000	97.50717				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	104.47500	10.00000	104.44800				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	105.41746	13.50000	105.37963				0.00	0	0
<b>Total NHM002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 16/04/2021 Spot Bond					0.00000	99.76865				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	99.75494				0.00	0	100,000,000
<b>Total NHM007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For NHM007</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
NHM00 On 26/04/2020 Spot Bond					0.00000	101.78102				0.00	11,422,000,000	5,711,000,000
<b>Total NHM008 SPOT</b>										<b>0.00</b>	<b>11,422,000,000</b>	<b>5,711,000,000</b>
<b>Total For NHM008</b>										<b>0.00</b>	<b>11,422,000,000</b>	<b>5,711,000,000</b>
NHM00 On 26/04/2022 Spot Bond					0.00000	102.03872				0.00	0	0
<b>Total NHM009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 24/05/2020 Spot Bond					0.00000	101.15615				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NHM01 On 24/05/2022 Spot Bond					0.00000	101.30945				0.00	0	200,000,000
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For NHM011</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
NHM01 On 13/06/2022 Spot Bond					0.00000	100.80925				0.00	0	100,000,000
<b>Total NHM012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For NHM012</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
NHM01 On 09/09/2020 Spot Bond					0.00000	100.79074				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	101.25600				0.00	254,170,000,000	127,030,000,000
<b>Total NHM014 SPOT</b>										<b>0.00</b>	<b>254,170,000,000</b>	<b>127,030,000,000</b>
<b>Total For NHM014</b>										<b>0.00</b>	<b>254,170,000,000</b>	<b>127,030,000,000</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	100.78018				0.00	0	0
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NI202 On 07/12/2033 Spot Bond			5.80000	5.80000	5.80000	185.35589				0.00	0	0
<b>Total NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NI210 On 31/03/2028 Spot Bond			5.51000	5.51000	5.51000	164.10899				0.00	0	0
<b>Total NI210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NI25 On 31/01/2025 Spot Bond			5.05500	5.05500	5.05500	128.23746				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			5.54000	5.54000	5.54000	87.22689				0.00	0	0
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NI38 On 31/01/2038 Spot Bond			5.90000	5.90000	5.90000	88.71755				0.00	0	0
<b>Total NI38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB11 On 31/01/2025 Spot Bond			5.16000	5.16000	5.16000	127.63740				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	0
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB13 On 31/01/2025 Spot Bond			5.55000	5.55000	5.55000	125.43654				0.00	0	0
<b>Total NILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB14 On 31/03/2028 Spot Bond			5.65000	5.65000	5.65000	162.51741				0.00	0	0
<b>Total NILB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB15 On 31/03/2028 Spot Bond			6.36000	154.75279	6.36000	154.71274				0.00	0	0
<b>Total NILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB17 On 31/01/2038 Spot Bond			5.86500	89.14982	5.86500	89.12784				0.00	0	0
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NMP20 On 24/07/2020 Spot Bond			7.03500	102.54053	7.03500	102.52117				0.00	0	0
<b>Total NMP20N SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NMP20N</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN010 On 01/10/2020 Spot Bond					0.00000	100.01271				0.00	0	2,000,000,000
<b>Total NN010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For NN010</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
NN011 On 23/06/2021 Spot Bond					0.00000	100.24915				0.00	0	2,500,000,000
<b>Total NN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For NN011</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
NN013 On 09/09/2020 Spot Bond					0.00000	100.22750				0.00	0	0
<b>Total NN013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN014 On 10/09/2024 Spot Bond					0.00000	98.89098				0.00	0	0
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN015 On 20/09/2020 Spot Bond					0.00000	100.20570				0.00	0	0
<b>Total NN015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN016 On 20/03/2024 Spot Bond					0.00000	99.09184				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN019 On 11/10/2022 Spot Bond					0.00000	99.06129				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	107.85940				0.00	0	0
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN022 On 31/10/2025 Spot Bond					0.00000	97.32292				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	97.70204				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	101.10053				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	95.67406				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	98.99883				0.00	0	0
<b>Total NN036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN037 On 28/02/2023 Spot Bond					0.00000	78.43640				0.00	0	0
<b>Total NN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN039 On 06/03/2027 Spot Bond					0.00000	93.47138				0.00	0	0
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN04 On 22/02/2024 Spot Bond					0.00000	101.10376				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN040 On 06/03/2026 Spot Bond					0.00000	95.14653				0.00	0	0
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN05 On 12/03/2024 Spot Bond					0.00000	100.71391				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	100.73412				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	99.26409				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	94.93280				0.00	0	0
<b>Total NNF010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NNF010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NNF02 On 01/08/2022 Spot Bond					0.00000	67.16629				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	67.16629				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	100.49550				0.00	0	0
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NNF06 On 12/09/2024 Spot Bond					0.00000	96.81819				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	103.69170				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	103.56090				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NNF09 On 03/06/2020 Spot Bond					0.00000	75.76683				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			8.67000	8.67000	8.67000	101.49971				0.00	0	0
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2020 Spot Bond					0.00000	101.07846				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	101.08566				0.00	0	0
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.08689				0.00	0	0
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2021 Spot Bond					0.00000	101.04692				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			7.86500	7.86500	7.86500	101.65118				0.00	0	0
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.08348				0.00	0	0
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.13239				0.00	0	0
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.10386				0.00	0	0
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2020 Spot Bond			8.06500	8.06500	8.06500	101.67531				0.00	0	0
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2020 Spot Bond					0.00000	101.13240				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D On 22/05/2020 Spot Bond					0.00000	101.24608			0.00	0	0
<b>Total NQF1D5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02: On 31/10/2022 Spot Bond			8.64000	113.48067	8.64000	113.45430			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			4.00000	188.56062	4.00000	188.52365			0.00	0	0
<b>Total NRA023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02: On 30/11/2028 Spot Bond			11.92000	106.03186	11.92000	105.99832		873,797,984,000.00	73,305,200	8,257,403,900	
<b>Total NRA028 SPOT</b>								<b>873,797,984,000.00</b>	<b>73,305,200</b>	<b>8,257,403,900</b>	
<b>Total For NRA028</b>								<b>873,797,984,000.00</b>	<b>73,305,200</b>	<b>8,257,403,900</b>	
NRA02: On 30/11/2028 Spot Bond			100.00000	16.38196	100.00000	16.34570		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	101.94494		0.00	10,000,000	5,000,000	
<b>Total NTC19 SPOT</b>								<b>0.00</b>	<b>10,000,000</b>	<b>5,000,000</b>	
<b>Total For NTC19</b>								<b>0.00</b>	<b>10,000,000</b>	<b>5,000,000</b>	
NTC20 On 27/07/2020 Spot Bond					0.00000	101.90043		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	101.17957		0.00	800,000,000	200,000,000	
<b>Total NTC21 SPOT</b>								<b>0.00</b>	<b>800,000,000</b>	<b>200,000,000</b>	
<b>Total For NTC21</b>								<b>0.00</b>	<b>800,000,000</b>	<b>200,000,000</b>	
NTC22 On 15/02/2021 Spot Bond					0.00000	101.55265		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	101.89123		0.00	0	0	
<b>Total NTC23 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NTC23</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.51772		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NTC25 On 07/09/2021 Spot Bond					0.00000	100.99313				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	100.83075				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	100.67965				0.00	0	0
<b>Total NTC27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC28 On 12/12/2024 Spot Bond					0.00000	100.68428				0.00	0	0
<b>Total NTC28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC29 On 19/03/2022 Spot Bond					0.00000	100.53278				0.00	0	0
<b>Total NTC29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NTC30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OMI01 On 22/11/2022 Spot Bond					0.00000	101.11405				0.00	0	0
<b>Total OMI01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OMI01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML06 On 19/03/2022 Spot Bond			8.29000	104.10749	8.29000	104.08450				0.00	0	1,500,000,000
<b>Total OML06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For OML06</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
OML07 On 19/03/2025 Spot Bond			11.74000	97.66687	11.74000	97.63660				0.00	0	1,000,000,000
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
OML08 On 14/09/2020 Spot Bond					0.00000	101.21549				0.00	3,632,000,000	1,816,000,000
<b>Total OML08 SPOT</b>										<b>0.00</b>	<b>3,632,000,000</b>	<b>1,816,000,000</b>
<b>Total For OML08</b>										<b>0.00</b>	<b>3,632,000,000</b>	<b>1,816,000,000</b>
OML09 On 14/09/2022 Spot Bond			8.59000	105.67759	8.59000	105.65345		238,385,732,036,000.00		27,751,540,400	7,960,718,100	
<b>Total OML09 SPOT</b>								<b>18,385,732,036,000.00</b>		<b>27,751,540,400</b>	<b>7,960,718,100</b>	
<b>Total For OML09</b>								<b>18,385,732,036,000.00</b>		<b>27,751,540,400</b>	<b>7,960,718,100</b>	
OML10 On 14/09/2025 Spot Bond			11.74000	99.18702	11.74000	99.15628				0.00	0	15,398,785,600
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,398,785,600</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>15,398,785,600</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML11 On 11/06/2024 Spot Bond					0.00000	101.15715			0.00	0	500,000,000
<b>Total OML11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For OML11</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
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>
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBKS1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBKS1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBKX1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBKX1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total 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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBLT1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBLT1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBUC1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBUC1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBUJ1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBUJ1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PBVJ1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBVJ1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PEP01 On 10/03/2023 Spot Bond					0.00000	100.75590			0.00	0	0
<b>Total PEP01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PEP01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PEP02 On 10/03/2025 Spot Bond					0.00000	100.76677			0.00	0	0
<b>Total PEP02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PEP02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM12 On 25/11/2020 Spot Bond			10.00000	104.47500	10.00000	104.44800			0.00	0	0
<b>Total PMM12/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM12/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM38 On 12/06/2020 Spot Bond					0.00000	100.71259			0.00	0	0
<b>Total PMM38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total PMM46U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM46U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM51 On 28/02/2022 Spot Bond					0.00000	101.00083			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	99.96302			0.00	0	0
<b>Total PMM53 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM53</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM54 On 07/05/2021 Spot Bond					0.00000	101.40313			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM55 On 28/08/2021 Spot Bond					0.00000	100.98857			0.00	0	0
<b>Total PMM55 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM55</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2A On 20/02/2022 Spot Bond					0.00000	101.12533			0.00	400,000,000	100,000,000
<b>Total PRE2A2 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For PRE2A2</b>									<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
PRE2A On 20/02/2022 Spot Bond					0.00000	101.16892			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	101.25603			0.00	0	0
<b>Total PRE2B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2C On 20/02/2022 Spot Bond					0.00000	101.26847			0.00	0	0
<b>Total PRE2C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2D On 20/02/2022 Spot Bond					0.00000	101.28090			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			10.13500	104.81230	9.94000	105.73347			336,810,581,436,500.00	3,091,939,869,900	2,349,649,972,300
<b>Total R186 SPOT</b>									<b>16,810,581,436,500.00</b>	<b>091,939,869,900</b>	<b>349,649,972,300</b>
<b>Total For R186</b>									<b>16,810,581,436,500.00</b>	<b>091,939,869,900</b>	<b>349,649,972,300</b>
R197 On 07/12/2023 Spot Bond			2.80000	307.45018	2.80000	307.39981			112,334,650,960,000.00	40,119,518,200	56,333,066,700
<b>Total R197 SPOT</b>									<b>12,334,650,960,000.00</b>	<b>40,119,518,200</b>	<b>56,333,066,700</b>
<b>Total For R197</b>									<b>12,334,650,960,000.00</b>	<b>40,119,518,200</b>	<b>56,333,066,700</b>
R202 On 07/12/2033 Spot Bond			4.80000	205.43146	4.80000	205.38679			178,250,357,280,000.00	37,135,491,100	168,364,196,500
<b>Total R202 SPOT</b>									<b>18,250,357,280,000.00</b>	<b>37,135,491,100</b>	<b>168,364,196,500</b>
<b>Total For R202</b>									<b>18,250,357,280,000.00</b>	<b>37,135,491,100</b>	<b>168,364,196,500</b>
R2023 On 28/02/2023 Spot Bond			7.10500	102.46679	6.99000	102.74765			359,060,183,649,500.00	2,583,963,431,900	2,480,746,010,200
<b>Total R2023 SPOT</b>									<b>19,060,183,649,500.00</b>	<b>583,963,431,900</b>	<b>480,746,010,200</b>
<b>Total For R2023</b>									<b>19,060,183,649,500.00</b>	<b>583,963,431,900</b>	<b>480,746,010,200</b>
R2030 On 31/01/2030 Spot Bond			11.02000	83.60446	11.02000	83.57983			905,462,911,496,000.00	989,606,434,800	1,148,101,825,800
<b>Total R2030 SPOT</b>									<b>15,462,911,496,000.00</b>	<b>989,606,434,800</b>	<b>148,101,825,800</b>
<b>Total For R2030</b>									<b>15,462,911,496,000.00</b>	<b>989,606,434,800</b>	<b>148,101,825,800</b>
R2032 On 31/03/2032 Spot Bond			11.43500	79.65026	11.43500	79.62606			446,063,936,078,000.00	301,361,078,800	1,073,375,841,900
<b>Total R2032 SPOT</b>									<b>16,063,936,078,000.00</b>	<b>301,361,078,800</b>	<b>073,375,841,900</b>
<b>Total For R2032</b>									<b>16,063,936,078,000.00</b>	<b>301,361,078,800</b>	<b>073,375,841,900</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035 On 28/02/2035 Spot Bond			11.69000	81.26779	11.69000	81.24283			990,159,312,846,000.00	341,330,993,400	705,214,930,000
<b>Total R2035 SPOT</b>									<b>10,159,312,846,000.00</b>	<b>341,330,993,400</b>	<b>705,214,930,000</b>
<b>Total For R2035</b>									<b>10,159,312,846,000.00</b>	<b>341,330,993,400</b>	<b>705,214,930,000</b>
R2037 On 31/01/2037 Spot Bond			11.78000	77.75519	11.78000	77.73076			093,038,201,090,000.00	517,235,840,500	742,275,761,700
<b>Total R2037 SPOT</b>									<b>13,038,201,090,000.00</b>	<b>517,235,840,500</b>	<b>742,275,761,700</b>
<b>Total For R2037</b>									<b>13,038,201,090,000.00</b>	<b>517,235,840,500</b>	<b>742,275,761,700</b>
R2040 On 31/01/2040 Spot Bond			11.79000	80.40729	11.79000	80.38200			415,267,004,258,000.00	120,039,610,200	432,632,773,300
<b>Total R2040 SPOT</b>									<b>15,267,004,258,000.00</b>	<b>120,039,610,200</b>	<b>432,632,773,300</b>
<b>Total For R2040</b>									<b>15,267,004,258,000.00</b>	<b>120,039,610,200</b>	<b>432,632,773,300</b>
R2044 On 31/01/2044 Spot Bond			11.83500	77.20053	11.83500	77.17615			715,298,901,916,000.00	482,914,989,600	625,353,385,100
<b>Total R2044 SPOT</b>									<b>15,298,901,916,000.00</b>	<b>482,914,989,600</b>	<b>625,353,385,100</b>
<b>Total For R2044</b>									<b>15,298,901,916,000.00</b>	<b>482,914,989,600</b>	<b>625,353,385,100</b>
R2048 On 28/02/2048 Spot Bond			11.79500	76.14122	11.79500	76.11765			634,910,243,594,000.00	901,645,633,200	1,977,589,415,000
<b>Total R2048 SPOT</b>									<b>14,910,243,594,000.00</b>	<b>901,645,633,200</b>	<b>1,977,589,415,000</b>
<b>Total For R2048</b>									<b>14,910,243,594,000.00</b>	<b>901,645,633,200</b>	<b>1,977,589,415,000</b>
R208 On 31/03/2021 Spot Bond			4.76000	102.01289	4.76000	101.99978			352,716,265,068,000.00	284,184,089,300	479,368,874,100
<b>Total R208 SPOT</b>									<b>12,716,265,068,000.00</b>	<b>284,184,089,300</b>	<b>479,368,874,100</b>
<b>Total For R208</b>									<b>12,716,265,068,000.00</b>	<b>284,184,089,300</b>	<b>479,368,874,100</b>
R209 On 31/03/2036 Spot Bond			11.78500	60.68426	11.67000	61.23456			743,399,955,698,000.00	1,420,738,222,800	854,368,630,100
<b>Total R209 SPOT</b>									<b>13,399,955,698,000.00</b>	<b>420,738,222,800</b>	<b>354,368,630,100</b>
<b>Total For R209</b>									<b>13,399,955,698,000.00</b>	<b>420,738,222,800</b>	<b>354,368,630,100</b>
R210 On 31/03/2028 Spot Bond			4.80000	172.49724	4.80000	172.45975			501,292,800,000.00	104,436,000	113,541,463,700
<b>Total R210 SPOT</b>									<b>501,292,800,000.00</b>	<b>104,436,000</b>	<b>113,541,463,700</b>
<b>Total For R210</b>									<b>501,292,800,000.00</b>	<b>104,436,000</b>	<b>113,541,463,700</b>
R212 On 31/01/2022 Spot Bond			2.50000	164.07081	2.60000	163.75740			043,281,537,000,000.00	417,312,614,800	207,655,600,000
<b>Total R212 SPOT</b>									<b>13,281,537,000,000.00</b>	<b>417,312,614,800</b>	<b>207,655,600,000</b>
<b>Total For R212</b>									<b>13,281,537,000,000.00</b>	<b>417,312,614,800</b>	<b>207,655,600,000</b>
R213 On 28/02/2031 Spot Bond			11.40500	73.63430	11.26000	74.33699			563,587,534,307,000.00	49,415,829,400	472,558,480,600
<b>Total R213 SPOT</b>									<b>13,587,534,307,000.00</b>	<b>49,415,829,400</b>	<b>472,558,480,600</b>
<b>Total For R213</b>									<b>13,587,534,307,000.00</b>	<b>49,415,829,400</b>	<b>472,558,480,600</b>
R214 On 28/02/2041 Spot Bond			11.73000	60.20256	11.73000	60.18401			777,861,296,124,000.00	1,089,331,738,800	1,153,192,600,000
<b>Total R214 SPOT</b>									<b>17,861,296,124,000.00</b>	<b>089,331,738,800</b>	<b>153,192,600,000</b>
<b>Total For R214</b>									<b>17,861,296,124,000.00</b>	<b>089,331,738,800</b>	<b>153,192,600,000</b>
RC001U On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RC001U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC001U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RC002l 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>
RC003l 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>
RC004l On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC004U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC004U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC005l On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC005U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC005U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC006l On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC006U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC006U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC007l On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC007U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC007U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC008l On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC008U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC008U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC009l On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC009U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC009U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC010l On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC010U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC010U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC011l On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC011U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC011U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC013l On 04/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC013U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC013U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC014l On 27/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC014U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC014U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				0.00	0	0
<b>Total RC019U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC019U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC020\On 29/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC020U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC020U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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	101.13119			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	100.94348			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 27/03/2022 Spot Bond					0.00000	100.95289				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	101.84368				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	100.97445				0.00	0	0
<b>Total RDFB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.69576				0.00	0	0
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.17651				0.00	0	0
<b>Total RDFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 11/02/2022 Spot Bond					0.00000	101.38325				0.00	0	0
<b>Total RDFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.38332				0.00	320,000,000	160,000,000
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>320,000,000</b>	<b>160,000,000</b>
<b>Total For RDFB17</b>										<b>0.00</b>	<b>320,000,000</b>	<b>160,000,000</b>
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.53171				0.00	0	0
<b>Total RDFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.25886				0.00	400,000,000	100,000,000
<b>Total RDFB19 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For RDFB19</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.26789				0.00	0	0
<b>Total RDFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.27731				0.00	0	0
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.14344				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>

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 22/08/2022 Spot Bond					0.00000	101.11733				0.00	0	0
<b>Total RDFB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.24956				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	101.17500				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	100.88287				0.00	0	0
<b>Total RDFC48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC48</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC4 On 29/07/2020 Spot Bond					0.00000	101.47484				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	101.13488				0.00	0	0
<b>Total RDFC50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REB17 On 21/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total REB17U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REB17U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED12 On 12/04/2021 Spot Bond					0.00000	102.74238				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	100.00009				0.00	0	0
<b>Total RED205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED30 On 16/09/2021 Spot Bond					0.00000	100.77405				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	101.14844				0.00	0	0
<b>Total RED501 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED501</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED60 On 09/03/2022 Spot Bond					0.00000	103.75795				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>



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	104.58016				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	103.19679				0.00	2,000,000,000	1,000,000,000
<b>Total RED702 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For RED702</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
RED80 On 06/04/2021 Spot Bond					0.00000	99.99999				0.00	0	0
<b>Total RED801 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED801</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED90 On 28/07/2022 Spot Bond					0.00000	103.69475				0.00	0	0
<b>Total RED901 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED901</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES35 On 25/08/2021 Spot Bond					0.00000	101.57588				0.00	0	0
<b>Total RES35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES38 On 01/08/2020 Spot Bond					0.00000	101.49325				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	99.86775				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	100.98891				0.00	0	0
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES42U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES42U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES44U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES44U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES45I On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES45U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES45U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			7.78000	106.74145	7.78000	106.71918				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			8.64000	105.75939	8.64000	105.73495				0.00	0	7,692,729,200
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,692,729,200</b>
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	<b>7,692,729,200</b>
RW28 On 10/12/2028 Spot Bond			12.88000	89.76440	12.88000	89.73379				0.00	0	626,246,800
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>626,246,800</b>
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	<b>626,246,800</b>
SBK12/ On 25/11/2020 Spot Bond			10.00000	104.47500	10.00000	104.44800				0.00	0	0
<b>Total SBK12/R157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK12/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK18 On 24/10/2020 Spot Bond					0.00000	102.47849				0.00	8,232,640,000	3,931,320,000
<b>Total SBK18 SPOT</b>										<b>0.00</b>	<b>8,232,640,000</b>	<b>3,931,320,000</b>
<b>Total For SBK18</b>										<b>0.00</b>	<b>8,232,640,000</b>	<b>3,931,320,000</b>
SBK22 On 28/05/2020 Spot Bond					0.00000	101.50734				0.00	870,000,000	485,000,000
<b>Total SBK22 SPOT</b>										<b>0.00</b>	<b>870,000,000</b>	<b>485,000,000</b>
<b>Total For SBK22</b>										<b>0.00</b>	<b>870,000,000</b>	<b>485,000,000</b>
SBK23 On 28/05/2022 Spot Bond			8.26000	110.49087	8.26000	110.46631				0.00	0	2,030,000,000
<b>Total SBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,030,000,000</b>
<b>Total For SBK23</b>										<b>0.00</b>	<b>0</b>	<b>2,030,000,000</b>
SBK24 On 19/10/2020 Spot Bond					0.00000	102.42686				0.00	22,000,000	11,000,000
<b>Total SBK24 SPOT</b>										<b>0.00</b>	<b>22,000,000</b>	<b>11,000,000</b>
<b>Total For SBK24</b>										<b>0.00</b>	<b>22,000,000</b>	<b>11,000,000</b>
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SBK24/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK24/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK25 On 25/04/2021 Spot Bond					0.00000	102.57799			0.00	112,000,000	156,000,000
<b>Total SBK25 SPOT</b>									<b>0.00</b>	<b>112,000,000</b>	<b>156,000,000</b>
<b>Total For SBK25</b>									<b>0.00</b>	<b>112,000,000</b>	<b>156,000,000</b>
SBK26 On 25/04/2021 Spot Bond			8.06000	109.64773	8.06000	109.62406			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	101.50711			0.00	0	200,000,000
<b>Total SBN01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For SBN01</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
SBS18 On 23/06/2021 Spot Bond					0.00000	100.88342			0.00	0	20,000,000
<b>Total SBS18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For SBS18</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
SBS19 On 23/06/2021 Spot Bond			7.14000	106.39268	7.14000	106.37229			0.00	0	44,000,000
<b>Total SBS19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>44,000,000</b>
<b>Total For SBS19</b>									<b>0.00</b>	<b>0</b>	<b>44,000,000</b>
SBS20 On 15/05/2026 Spot Bond			9.25000	107.62570	9.25000	107.59897			0.00	0	947,549,800
<b>Total SBS20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>947,549,800</b>
<b>Total For SBS20</b>									<b>0.00</b>	<b>0</b>	<b>947,549,800</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	103.93652			0.00	0	302,000,000
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>302,000,000</b>
<b>Total For SBS21</b>									<b>0.00</b>	<b>0</b>	<b>302,000,000</b>
SBS27 On 20/02/2024 Spot Bond			7.74500	109.13681	7.74500	109.11403			0.00	0	24,915,489,300
<b>Total SBS27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>24,915,489,300</b>
<b>Total For SBS27</b>									<b>0.00</b>	<b>0</b>	<b>24,915,489,300</b>
SBS3 On 25/05/2026 Spot Bond			9.41500	97.43634	9.41500	97.41172			0.00	0	2,950,517,200
<b>Total SBS3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,950,517,200</b>
<b>Total For SBS3</b>									<b>0.00</b>	<b>0</b>	<b>2,950,517,200</b>
SBS31 On 12/06/2027 Spot Bond			9.79500	103.05025	9.79500	103.02333			0.00	0	873,709,200
<b>Total SBS31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>873,709,200</b>
<b>Total For SBS31</b>									<b>0.00</b>	<b>0</b>	<b>873,709,200</b>
SBS34 On 19/09/2024 Spot Bond			9.45500	102.80955	9.45500	102.78375			0.00	0	4,525,000,000
<b>Total SBS34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,525,000,000</b>
<b>Total For SBS34</b>									<b>0.00</b>	<b>0</b>	<b>4,525,000,000</b>
SBS38 On 29/01/2025 Spot Bond			8.46000	104.14900	8.46000	104.12530			0.00	0	0
<b>Total SBS38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS39 On 29/01/2030 Spot Bond			10.68000	96.00123	10.68000	95.97379				0.00	0	0
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS4 On 16/11/2021 Spot Bond			6.72000	106.18596	6.72000	106.16667				0.00	0	580,000,000
<b>Total SBS4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
<b>Total For SBS4</b>										<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
SBS40 On 12/11/2020 Spot Bond					0.00000	101.68794				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			7.22500	110.43348	7.22500	110.41195				0.00	0	0
<b>Total SBS41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS42 On 12/11/2025 Spot Bond			8.91000	111.77439	8.91000	111.74762				0.00	0	1,386,889,000
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,386,889,000</b>
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	<b>1,386,889,000</b>
SBS43 On 12/11/2027 Spot Bond			9.89000	109.23589	9.89000	109.20693				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	101.67446				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			7.30500	109.98913	7.30500	109.96745				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	102.33004				0.00	0	12,000,000,000
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,000,000,000</b>
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	<b>12,000,000,000</b>
SBS49 On 31/01/2022 Spot Bond					0.00000	101.27294				0.00	0	5,000,000,000
<b>Total SBS49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For SBS49</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
SBS50 On 31/01/2022 Spot Bond			6.82500	106.14327	6.82500	106.12369				0.00	0	0
<b>Total SBS50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS51 On 31/01/2024 Spot Bond			10.68500	10.68500	10.68500	98.94959				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS52 On 29/01/2030 Spot Bond					0.00000	103.13756				0.00	0	100,000,000
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	103.10914				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	100.81210				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	100.89878				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			7.03000	106.66264	7.03000	106.64250				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	101.52791				0.00	3,600,000,000	2,200,000,000
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>3,600,000,000</b>	<b>2,200,000,000</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>3,600,000,000</b>	<b>2,200,000,000</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	100.00688				0.00	100,000,000	6,380,000,000
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>6,380,000,000</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>100,000,000</b>	<b>6,380,000,000</b>
SBS59 On 09/10/2020 Spot Bond					0.00000	100.14725				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	102.66884				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	101.99921				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	101.38853				0.00	0	0
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS64 On 31/01/2029 Spot Bond					0.00000	98.67561				0.00	0	4,000,000,000
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS65 On 15/05/2024 Spot Bond					0.00000	101.16747				0.00	0	0
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS66 On 26/06/2022 Spot Bond					0.00000	99.76475				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	98.93159				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	99.75842				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	100.93399				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			3.70000	298.52074	3.70000	298.46460				0.00	0	0
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI14 On 07/12/2033 Spot Bond			5.75000	5.75000	5.75000	186.29849				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	103.14369				0.00	0	950,000,000
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>950,000,000</b>
<b>Total For SBT101</b>										<b>0.00</b>	<b>0</b>	<b>950,000,000</b>
SBT102 On 30/09/2022 Spot Bond					0.00000	100.11510				0.00	6,366,200,000	4,053,100,000
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>6,366,200,000</b>	<b>4,053,100,000</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>6,366,200,000</b>	<b>4,053,100,000</b>
SBT103 On 31/03/2024 Spot Bond					0.00000	96.66791				0.00	0	445,000,000
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>445,000,000</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	<b>445,000,000</b>
SBT201 On 13/02/2023 Spot Bond					0.00000	104.47154				0.00	0	280,000,000
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>280,000,000</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	<b>280,000,000</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	96.97504				0.00	0	2,145,000,000
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,145,000,000</b>
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	<b>2,145,000,000</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
SBT203 On 03/12/2023 Spot Bond			9.09000	107.53704	9.09000	107.51092			0.00	0	0
<b>Total SBT203 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT203</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBT204 On 16/04/2024 Spot Bond					0.00000	99.79137			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	101.14499			0.00	0	270,000,000
<b>Total SBT206 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>270,000,000</b>
<b>Total For SBT206</b>									<b>0.00</b>	<b>0</b>	<b>270,000,000</b>
SGI004 On 20/01/2021 Spot Bond					0.00000	99.87328			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	99.88359			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	97.73298			0.00	0	0
<b>Total SGI006 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI006</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000			0.00	0	0
<b>Total SHI02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS11U On 25/11/2020 Spot Bond			10.00000	104.47500	10.00000	104.44800			0.00	0	0
<b>Total SHS11U/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS11U/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLI4 On 15/08/2021 Spot Bond					0.00000	102.38010			0.00	400,000,000	100,000,000
<b>Total SLI4 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For SLI4</b>									<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.25117			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	101.17538			0.00	0	0
<b>Total SLRA3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.22061			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.51260			0.00	0	0
<b>Total SLRA5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.28439			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	101.28698			0.00	0	0
<b>Total SLRB3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.29371			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	101.22732			0.00	0	0
<b>Total SLRB5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.40656			0.00	0	0
<b>Total SLRC2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.34408			0.00	0	0
<b>Total SLRC3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.37340			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	100.11226			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	100.97588			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			8.69000	107.85759	8.69000	107.83252		173,800,000,000.00	20,000,000	1,560,000,000	
<b>Total SNT03 SPOT</b>								<b>173,800,000,000.00</b>	<b>20,000,000</b>	<b>1,560,000,000</b>	
<b>Total For SNT03</b>								<b>173,800,000,000.00</b>	<b>20,000,000</b>	<b>1,560,000,000</b>	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.55997			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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.17393				0.00	0	0
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SOLB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.45963				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	101.23921				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	102.04938				0.00	4,000,000,000	2,000,000,000
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For SPDA12</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
SPDA13 On 21/08/2024 Spot Bond					0.00000	101.10165				0.00	0	0
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.13918				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	100.22402				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	100.61657				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	100.70458				0.00	0	0
<b>Total SPG006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG007 On 18/06/2024 Spot Bond					0.00000	100.57225				0.00	0	0
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG008 On 15/10/2022 Spot Bond					0.00000	99.90618				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>
SPG009 On 15/10/2024 Spot Bond					0.00000	99.94678				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPGC0 On 15/10/2020 Spot Bond					0.00000	99.62222			0.00	0	0
<b>Total SPGC01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPGC01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total SS039U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS039U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total SS044U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS044U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total SS046U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS046U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total SS051U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS051U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total SS052U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS052U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SS053L On 12/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		170,000,000,000,000.00	1,700,000,000	1,700,000,000	
<b>Total SS053U SPOT</b>								<b>170,000,000,000,000.00</b>	<b>1,700,000,000</b>	<b>1,700,000,000</b>	
<b>Total For SS053U</b>								<b>170,000,000,000,000.00</b>	<b>1,700,000,000</b>	<b>1,700,000,000</b>	
SSA06 On 16/04/2020 Spot Bond			7.43000	99.81713	7.43000	99.79685		29,720,000,000,000.00	4,000,000,000	1,000,000,000	
<b>Total SSA06 SPOT</b>								<b>29,720,000,000,000.00</b>	<b>4,000,000,000</b>	<b>1,000,000,000</b>	
<b>Total For SSA06</b>								<b>29,720,000,000,000.00</b>	<b>4,000,000,000</b>	<b>1,000,000,000</b>	
SSN00 On 31/03/2021 Spot Bond			7.65500	99.28697	7.65500	99.26660		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			7.65500	99.28697	7.65500	99.26660		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			5.71500	5.71500	5.71500	124.51850		0.00	0	0	
<b>Total SSN011 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SSN011</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SSN01 On 21/12/2026 Spot Bond			11.44000	98.74346	11.44000	98.71344		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			13.13000	65.71390	13.13000	65.69132			0.00	0	0
<b>Total SSN021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN021</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 07/12/2023 Spot Bond					0.00000	96.82231			0.00	0	0
<b>Total SSN029 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN029</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 02/06/2020 Spot Bond					0.00000	100.95459			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	101.26107			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	101.00565			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	101.83632			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	99.86588			0.00	0	0
<b>Total SSN040 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN040</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 13/10/2023 Spot Bond			8.39000	104.04595	8.39000	104.02258			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			5.70000	91.11589	5.70000	91.09384			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	99.88416			0.00	0	0
<b>Total SSN044 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN044</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 30/04/2027 Spot Bond					0.00000	101.68067			0.00	0	0
<b>Total SSN046 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN046</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04: On 05/04/2027 Spot Bond					0.00000	99.88287			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN05( On 08/12/2023 Spot Bond			3.83000	3.83000	3.83000	297.20024			0.00	0	0
<b>Total SSN050 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN050</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05( On 26/09/2020 Spot Bond					0.00000	100.21282			0.00	0	0
<b>Total SSN051 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN051</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05( On 26/10/2020 Spot Bond					0.00000	101.63355			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	101.66668			0.00	0	0
<b>Total SSN054 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN054</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05( On 03/11/2022 Spot Bond					0.00000	101.51021			0.00	0	0
<b>Total SSN055 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN055</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05( On 19/12/2022 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total SSN057 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN057</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05( On 19/01/2023 Spot Bond					0.00000	0.00000			0.00	0	0
<b>Total SSN058 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN058</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06( On 05/10/2022 Spot Bond					0.00000	100.00002			0.00	0	0
<b>Total SSN060 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN060</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06( On 31/03/2028 Spot Bond			6.02000	6.02000	6.02000	158.39535			0.00	0	0
<b>Total SSN061 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN061</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06( On 31/01/2025 Spot Bond			5.10000	5.10000	5.10000	127.97990			0.00	0	0
<b>Total SSN062 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN062</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06( On 31/01/2038 Spot Bond			5.90000	5.90000	5.90000	88.71755			0.00	0	0
<b>Total SSN063 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN063</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06( On 31/03/2029 Spot Bond			5.54000	5.54000	5.54000	87.22689			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN06: On 31/03/2028 Spot Bond			5.98000	5.98000	5.98000	158.83516				0.00	0	0
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN066 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN066</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 28/05/2023 Spot Bond					0.00000	101.00916				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	100.99786				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	100.97004				0.00	0	0
<b>Total SSN070 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN070</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 15/06/2023 Spot Bond					0.00000	100.62728				0.00	0	0
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 15/06/2023 Spot Bond					0.00000	100.61939				0.00	0	0
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 19/06/2023 Spot Bond					0.00000	100.55499				0.00	2,000,000,000	500,000,000
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>500,000,000</b>
<b>Total For SSN077</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>500,000,000</b>
SSN07: On 13/07/2023 Spot Bond					0.00000	99.86349				0.00	0	0
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 31/07/2021 Spot Bond					0.00000	75.70400				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN08( On 16/08/2020 Spot Bond					0.00000	101.84652				0.00	0	0
<b>Total SSN080 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN080</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08( On 27/08/2024 Spot Bond					0.00000	101.04461				0.00	0	0
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08( On 12/09/2025 Spot Bond					0.00000	100.74401				0.00	0	0
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08( On 05/11/2023 Spot Bond					0.00000	101.49215				0.00	0	0
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08( On 07/12/2033 Spot Bond			5.67500	5.67500	5.67500	187.72357				0.00	0	0
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08( On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN085 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN085</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08( On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08( On 10/04/2020 Spot Bond					0.00000	101.87069				0.00	0	0
<b>Total SSN087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08( On 04/09/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN088 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN088</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08( On 21/12/2026 Spot Bond					0.00000	98.96084				0.00	0	0
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN09( On 19/09/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN090 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN090</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN09( On 11/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN091 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN091</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

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 02/11/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN09: On 31/01/2030 Spot Bond					0.00000	101.49852				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>
SSN09: On 31/01/2030 Spot Bond					0.00000	100.64757				0.00	0	0
<b>Total SSN095 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN095</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN09: On 28/05/2025 Spot Bond					0.00000	100.85591				0.00	0	0
<b>Total SSN096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN09: On 20/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN097 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN097</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN09: On 28/02/2027 Spot Bond					0.00000	100.25541				0.00	0	0
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SZ25 On 30/09/2025 Spot Bond			10.96000	92.24915	10.96000	92.22227				0.00	0	196,820,400
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>196,820,400</b>
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	<b>196,820,400</b>
T13A11 On 21/08/2020 Spot Bond					0.00000	101.63624				0.00	0	0
<b>Total T13A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A12 On 21/08/2020 Spot Bond			7.53500	102.34170	7.53500	102.32115				0.00	0	0
<b>Total T13A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A15 On 21/08/2020 Spot Bond					0.00000	101.15126				0.00	0	0
<b>Total T13A15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A16 On 21/08/2020 Spot Bond			7.63500	102.24627	7.63500	102.22549				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T13A19 On 21/08/2020 Spot Bond					0.00000	101.15289				0.00	0	0
<b>Total T13A19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A20 On 21/08/2020 Spot Bond			7.58500	101.98764	7.58500	101.96702				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	101.14247				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>
T14A11 On 21/11/2021 Spot Bond					0.00000	101.14057				0.00	0	0
<b>Total T14A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T14A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T14A12 On 21/11/2021 Spot Bond			8.55000	104.34186	8.55000	104.31786				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	101.06136				0.00	0	0
<b>Total T14A13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T14A13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T15OM On 21/11/2020 Spot Bond					0.00000	101.03574				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	101.03522				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	100.24559				0.00	0	0
<b>Total TFS136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS142 On 28/10/2021 Spot Bond					0.00000	101.61115				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>
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.31903				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	100.00548				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.61447				0.00	0	0
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS14€ On 31/10/2021 Spot Bond					0.00000	101.47153				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>
TFS151On 30/11/2020 Spot Bond					0.00000	100.93249				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>
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.14334				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>
TFS154On 06/07/2023 Spot Bond					0.00000	100.26131				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>
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.87179				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>
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.04245				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>
TFS157On 16/11/2023 Spot Bond					0.00000	101.14817				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>
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.31442				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>
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.30304				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>
TFS16C On 25/04/2020 Spot Bond					0.00000	101.49532				0.00	400,000,000	400,000,000
<b>Total TFS160 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
<b>Total For TFS160</b>										<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
TFS161On 27/05/2022 Spot Bond					0.00000	100.93184				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS162 On 27/05/2024 Spot Bond					0.00000	100.94765				0.00	0	0
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS163 On 22/10/2022 Spot Bond					0.00000	101.55183				0.00	0	0
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS164 On 22/10/2024 Spot Bond					0.00000	101.63348				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	101.19591				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			7.95500	101.64713	7.95500	101.62561				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	101.37159				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			7.62500	101.91937	7.62500	101.89867				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	101.19554				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	101.19676				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	101.23208				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	101.19350				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13B: On 21/08/2020 Spot Bond					0.00000	101.19189			0.00	0	0
<b>Total TH13B5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond					0.00000	101.28078			0.00	0	0
<b>Total TH13C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond					0.00000	101.29052			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	101.29295			0.00	0	0
<b>Total TH13C3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond					0.00000	101.31729			0.00	0	0
<b>Total TH13C4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond					0.00000	101.34771			0.00	0	0
<b>Total TH13C5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond					0.00000	101.68167			0.00	0	0
<b>Total TH13D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond					0.00000	101.68167			0.00	0	0
<b>Total TH13D2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond					0.00000	101.71803			0.00	0	0
<b>Total TH13D3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond					0.00000	101.69985			0.00	0	0
<b>Total TH13D4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond					0.00000	101.70591			0.00	0	0
<b>Total TH13D5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2021 Spot Bond					0.00000	101.15762			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>

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			7.38500	107.88560	7.38500	107.86411			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	102.16315			0.00	6,000,000,000	3,000,000,000
<b>Total TH14A7 SPOT</b>									<b>0.00</b>	<b>6,000,000,000</b>	<b>3,000,000,000</b>
<b>Total For TH14A7</b>									<b>0.00</b>	<b>6,000,000,000</b>	<b>3,000,000,000</b>
TH14A: On 21/11/2021 Spot Bond			7.54500	106.23503	7.54500	106.21342			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	101.23188			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	101.50066			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	101.18076			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	102.05252			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	102.18263			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	101.25378			0.00	0	0
<b>Total TH14C3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14C3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14D: On 21/11/2021 Spot Bond					0.00000	101.65681			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	103.55694			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	103.08889			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15A On 21/11/2020 Spot Bond					0.00000	101.12244				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	101.12846				0.00	0	0
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.67400				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	101.24453				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	100.97821				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	101.08693				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	101.09921				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	101.15527				0.00	0	0
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15B On 21/11/2022 Spot Bond					0.00000	101.62238				0.00	0	0
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15B On 21/11/2022 Spot Bond					0.00000	101.73178				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	101.21251				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	101.90773				0.00	0	0
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15C: On 21/11/2022 Spot Bond					0.00000	101.18328				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	103.28516				0.00	0	0
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15D: On 21/11/2022 Spot Bond					0.00000	102.07848				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	101.44235				0.00	0	0
<b>Total TH15D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH16A: On 21/08/2022 Spot Bond					0.00000	101.08091				0.00	0	0
<b>Total TH16A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH16A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH16A: On 21/08/2024 Spot Bond					0.00000	101.10409				0.00	0	0
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH16A: On 21/08/2024 Spot Bond			8.49000	101.05630	8.49000	101.03322				0.00	0	0
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH16B: On 21/08/2024 Spot Bond					0.00000	101.13334				0.00	0	0
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH16C: On 21/08/2024 Spot Bond					0.00000	101.17111				0.00	0	0
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH16D: On 21/08/2024 Spot Bond					0.00000	101.43264				0.00	0	0
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL20/R: On 25/11/2020 Spot Bond			10.00000	104.47500	10.00000	104.44800				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TL22 On 04/03/2021 Spot Bond					0.00000	100.86502				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	100.86391				0.00	0	0
<b>Total TL23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL24 On 05/09/2022 Spot Bond			8.16000	102.68826	8.16000	102.66595				0.00	0	0
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL25 On 04/09/2024 Spot Bond			8.69000	104.03515	8.69000	104.01110				0.00	0	0
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL26 On 25/11/2024 Spot Bond					0.00000	102.05610				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	102.71808				0.00	0	0
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL28 On 24/04/2025 Spot Bond			11.02000	97.59791	11.02000	97.56931				0.00	0	0
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL29 On 24/04/2025 Spot Bond					0.00000	101.73385				0.00	0	0
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL30 On 10/06/2024 Spot Bond					0.00000	100.74014				0.00	0	0
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL31 On 10/06/2026 Spot Bond					0.00000	100.75545				0.00	0	0
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL32 On 09/02/2027 Spot Bond					0.00000	101.35396				0.00	0	0
<b>Total TL32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TLC09 On 17/09/2020 Spot Bond					0.00000	100.56053				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>

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 On 17/09/2020 Spot Bond			7.68500	101.75774	7.68500	101.73703			39,962,000,000.00	5,200,000	9,902,600,000
<b>Total TN20 SPOT</b>									<b>39,962,000,000.00</b>	<b>5,200,000</b>	<b>9,902,600,000</b>
<b>Total For TN20</b>									<b>39,962,000,000.00</b>	<b>5,200,000</b>	<b>9,902,600,000</b>
TN20/R On 17/09/2020 Spot Bond			100.00000	72.75805	100.00000	72.62051			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	50.27405	100.00000	50.16217			0.00	0	0
<b>Total TN21U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN21U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN23 On 06/11/2023 Spot Bond			8.39000	111.84588	8.39000	111.82062			6,105,767,126,000.00	727,743,400	15,549,366,700
<b>Total TN23 SPOT</b>									<b>6,105,767,126,000.00</b>	<b>727,743,400</b>	<b>15,549,366,700</b>
<b>Total For TN23</b>									<b>6,105,767,126,000.00</b>	<b>727,743,400</b>	<b>15,549,366,700</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	20.08050	100.00000	20.03581			0.00	0	0
<b>Total TN23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN23/R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN25 On 19/08/2025 Spot Bond			11.35000	93.93948	11.35000	93.91099			1,543,874,670,000.00	136,024,200	24,061,808,800
<b>Total TN25 SPOT</b>									<b>1,543,874,670,000.00</b>	<b>136,024,200</b>	<b>24,061,808,800</b>
<b>Total For TN25</b>									<b>1,543,874,670,000.00</b>	<b>136,024,200</b>	<b>24,061,808,800</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	11.73656	100.00000	11.71044			0.00	0	0
<b>Total TN25/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN25/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN27 On 14/11/2027 Spot Bond			11.56000	90.30744	11.56000	90.27956			23,120,000,000,000.00	2,000,000,000	5,700,000,000
<b>Total TN27 SPOT</b>									<b>23,120,000,000,000.00</b>	<b>2,000,000,000</b>	<b>5,700,000,000</b>
<b>Total For TN27</b>									<b>23,120,000,000,000.00</b>	<b>2,000,000,000</b>	<b>5,700,000,000</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	12.48528	100.00000	12.45749			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			12.62000	87.79005	12.62000	87.76070			25,240,000,000,000.00	2,000,000,000	4,000,000,000
<b>Total TN30 SPOT</b>									<b>25,240,000,000,000.00</b>	<b>2,000,000,000</b>	<b>4,000,000,000</b>
<b>Total For TN30</b>									<b>25,240,000,000,000.00</b>	<b>2,000,000,000</b>	<b>4,000,000,000</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	117.48608	8.00000	117.46090			0.00	0	0
<b>Total TN30/R2030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN30/R2030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN40 On 09/10/2040 Spot Bond			13.36000	81.78483	13.36000	81.75593			0.00	0	2,490,000,000
<b>Total TN40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,490,000,000</b>
<b>Total For TN40</b>									<b>0.00</b>	<b>0</b>	<b>2,490,000,000</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	99.94280	10.75000	99.91420			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	104.47500	10.00000	104.44800			0.00	0	0
<b>Total TPDA01/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA01/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 30/11/2020 Spot Bond			7.91500	104.33135	7.91500	104.30911			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			7.88500	104.18586	7.88500	104.16385			0.00	0	0
<b>Total TRA2A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A On 14/12/2020 Spot Bond			7.68500	7.68500	7.68500	104.31678			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	100.65888			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	100.67296			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	101.73298			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	100.75448			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	100.90014			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2D: On 14/12/2020 Spot Bond					0.00000	100.90014				0.00	0	0
<b>Total TRA2D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.25624				0.00	0	0
<b>Total TRA3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.28739				0.00	0	0
<b>Total TRA3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2022 Spot Bond			8.10000	105.72541	8.10000	105.70235				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>
TRA3AI: On 14/11/2020 Spot Bond					0.00000	101.24919				0.00	0	0
<b>Total TRA3A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.27610				0.00	0	0
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.49040				0.00	0	0
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.46081				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	101.80034				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	101.93591				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	102.00002				0.00	0	0
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A: On 13/04/2024 Spot Bond			8.39000	105.78375	8.39000	107.23223				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA4A1 On 13/10/2020 Spot Bond					0.00000	101.80032				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>
TRA4A1 On 13/04/2022 Spot Bond					0.00000	101.93591				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>
TRA4A1 On 13/04/2024 Spot Bond					0.00000	102.00002				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>
TRA4A1 On 13/04/2024 Spot Bond			8.62000	104.15198	8.62000	104.14177				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	102.24109				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	102.24109				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>
TSE03L On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TSE03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSE03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSG01 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TSG01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSG01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSG02 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TSG02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSG02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSG03 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TSG03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSG03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSG04 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TSG04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSG04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSG05 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TSG05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSG05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSG06 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TSG06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSG06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSG07 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TSG07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSG07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSG08 On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TSG08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSG08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP23 On 09/04/2020 Spot Bond					0.00000	99.93660				0.00	0	0
<b>Total TSP230 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP230</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP23 On 07/05/2020 Spot Bond					0.00000	99.34415				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	98.08747				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	102.14948				0.00	0	0
<b>Total TSP235 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP235</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP23 On 09/04/2020 Spot Bond					0.00000	99.94029				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP238 On 08/10/2020 Spot Bond					0.00000	96.28831				0.00	0	0
<b>Total TSP238 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP238</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP239 On 14/05/2020 Spot Bond					0.00000	99.24186				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	95.53798				0.00	0	0
<b>Total TSP240 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP240</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP241 On 11/06/2020 Spot Bond					0.00000	98.79525				0.00	0	0
<b>Total TSP241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP241</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP242 On 10/09/2020 Spot Bond					0.00000	97.03721				0.00	0	0
<b>Total TSP242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP243 On 04/03/2021 Spot Bond					0.00000	93.73768				0.00	0	0
<b>Total TSP243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP244 On 18/03/2021 Spot Bond					0.00000	93.63623				0.00	0	0
<b>Total TSP244 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP244</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.65478				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	101.97429				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	103.04664				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	101.93483				0.00	0	0
<b>Total TUHF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TUHF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC324 On 06/04/2020 Spot Bond					0.00000	101.79014				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>

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 09/04/2020 Spot Bond					0.00000	101.73047				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>
TWC32 On 20/04/2020 Spot Bond					0.00000	101.48768				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>
TWC32 On 24/04/2020 Spot Bond					0.00000	101.34784				0.00	0	0
<b>Total TWC327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC327</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC32 On 29/04/2020 Spot Bond					0.00000	101.31100				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	101.01905				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	100.80456				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	100.72439				0.00	0	0
<b>Total TWC331 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC331</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC33 On 04/06/2020 Spot Bond					0.00000	100.62818				0.00	0	0
<b>Total TWC332 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC332</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			7.86500	103.45391	7.86500	103.43223				0.00	0	0
<b>Total UG21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UG21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG26 On 09/03/2026 Spot Bond			11.84000	98.65877	11.84000	98.62795				0.00	0	2,358,266,600
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,358,266,600</b>
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	<b>2,358,266,600</b>
VCJA1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA2U On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCJA3L 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>
VCJA4L 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>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCJB6I 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>
VCJB7I 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>
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>



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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE07 On 08/06/2020 Spot Bond					0.00000	100.77414				0.00	0	0
<b>Total VKE07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE09 On 08/07/2020 Spot Bond					0.00000	100.08559				0.00	0	0
<b>Total VKE09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE10 On 08/07/2022 Spot Bond					0.00000	99.96198				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	101.79882				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	101.79359				0.00	0	0
<b>Total VKE12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE13 On 27/08/2021 Spot Bond					0.00000	101.38652				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE14 On 27/08/2023 Spot Bond					0.00000	101.14996			0.00	160,000,000	80,000,000
<b>Total VKE14 SPOT</b>									<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
<b>Total For VKE14</b>									<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
VKE15 On 14/02/2023 Spot Bond					0.00000	101.23796			0.00	200,000,000	50,000,000
<b>Total VKE15 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
<b>Total For VKE15</b>									<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
VKE16 On 14/02/2025 Spot Bond					0.00000	101.26613			0.00	1,600,000,000	800,000,000
<b>Total VKE16 SPOT</b>									<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
<b>Total For VKE16</b>									<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPA03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPA04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPA05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPA06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPA07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPA08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPA09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPA10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPA11U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA11U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPA12U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA12U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPB03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPB04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPB05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPB06U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPB07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPB08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPB09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPB10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPB11U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB11U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VPB12U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB12U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VR862L On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VR862U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR862U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>
VR867L On 19/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VR867U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR867U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VR868L On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VR868U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR868U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VR869L On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total VR869U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR869U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WHL01 On 10/10/2020 Spot Bond					0.00000	100.18053			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	99.99965			0.00	0	0
<b>Total WHL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total WHL02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WHL03 On 02/10/2023 Spot Bond					0.00000	99.58301			0.00	0	0
<b>Total WHL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			6.62500	103.54153	6.62500	103.52291				0.00	0	0
<b>Total WSP4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP5 On 28/05/2021 Spot Bond			6.91000	105.47773	6.91000	105.45805				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	48.15069	100.00000	48.04353				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>1.30e+017</b>	<b>977,787,783,455</b>	<b>959,604,977,157</b>
<b>Total for SPOT :</b>										<b>1.30e+017</b>	<b>977,787,783,455</b>	<b>959,604,977,157</b>
<b>Total Futures</b>										<b>1.30e+017</b>	<b>977,787,789,151</b>	<b>959,606,003,205</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>426,139</b>
<b>Grand Total:</b>										<b>1.30e+017</b>	<b>977,787,789,151</b>	<b>959,606,429,344</b>