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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/07/2020

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 06/08/2020 Bond Future			12.06346	73.37352	12.01091	73.63967			0.00	0	350
ES33 On 05/11/2020 Bond Future			12.33434	70.36614	12.27944	70.63543			0.00	0	0
ES33 On 04/02/2021 Bond Future			12.61234	71.18062	12.55490	71.45338			0.00	0	0
ES33 On 06/05/2021 Bond Future			12.89458	68.24593	12.83452	68.52215			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 06/08/2020 Bond Future			12.48601	72.88100	12.43331	73.17357			0.00	0	4,919
ES42 On 05/11/2020 Bond Future			12.74915	69.38476	12.69387	69.68080			0.00	0	0
ES42 On 04/02/2021 Bond Future			13.01105	70.18883	12.95309	70.48866			0.00	0	0
ES42 On 06/05/2021 Bond Future			13.28765	66.76112	13.22679	67.06467			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 06/08/2020 Bond Future			137.42655	137.42655	137.27491	137.27491			0.00	0	6,043
I2025 On 05/11/2020 Bond Future			138.89628	138.89628	138.74370	138.74370			0.00	0	0
I2025 On 04/02/2021 Bond Future			139.03005	139.03005	138.87639	138.87639			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	06/05/2021	Bond Future			140.70737	140.70737	140.55212	140.55212			0.00	0	0
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,043</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>6,043</b>
I2029	On	06/08/2020	Bond Future			97.91317	97.91317	97.77718	97.77718			0.00	0	4,982
I2029	On	05/11/2020	Bond Future			97.83743	97.83743	97.70039	97.70039			0.00	0	1,206
I2029	On	04/02/2021	Bond Future			98.99258	98.99258	98.85440	98.85440			0.00	0	0
I2029	On	06/05/2021	Bond Future			99.04913	99.04913	98.90958	98.90958			0.00	0	0
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,188</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>6,188</b>
I2033	On	06/08/2020	Bond Future			92.16259	92.16259	92.17631	92.17631			0.00	0	12,378
I2033	On	05/11/2020	Bond Future			91.95127	91.95127	91.96557	91.96557			0.00	0	0
I2033	On	04/02/2021	Bond Future			93.03682	93.03682	93.05179	93.05179			0.00	0	0
I2033	On	06/05/2021	Bond Future			92.94488	92.94488	92.96022	92.96022			0.00	0	0
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>12,378</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>12,378</b>
I2038	On	06/08/2020	Bond Future			102.65427	102.65427	102.87751	102.87751			0.00	0	10,802
I2038	On	05/11/2020	Bond Future			103.75216	103.75216	103.97835	103.97835			0.00	0	1,685
I2038	On	04/02/2021	Bond Future			103.28292	103.28292	103.51223	103.51223			0.00	0	0
I2038	On	06/05/2021	Bond Future			104.52922	104.52922	104.76150	104.76150			0.00	0	0
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>12,487</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>12,487</b>
I2046	On	06/08/2020	Bond Future			91.71084	91.71084	91.72417	91.72417			0.00	0	12,382
I2046	On	05/11/2020	Bond Future			90.92707	90.92707	90.94106	90.94106			0.00	0	3,975
I2046	On	04/02/2021	Bond Future			92.00089	92.00089	92.01556	92.01556			0.00	0	0
I2046	On	06/05/2021	Bond Future			91.32338	91.32338	91.33841	91.33841			0.00	0	0
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>16,357</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>16,357</b>
I2050	On	06/08/2020	Bond Future			92.37511	92.37511	92.72557	92.72557			0.00	0	14,575
I2050	On	05/11/2020	Bond Future			93.36297	93.36297	93.71768	93.71768			0.00	0	2,590
I2050	On	04/02/2021	Bond Future			92.57762	92.57762	92.93705	92.93705			0.00	0	0
I2050	On	06/05/2021	Bond Future			93.69486	93.69486	94.05875	94.05875			0.00	0	0
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>17,165</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>17,165</b>
R186	On	06/08/2020	Bond Future			7.60239	115.86921	7.57402	116.02289		9.09	4,634,768.40	40	72,951
R186	On	05/11/2020	Bond Future			7.78196	117.07998	7.75189	117.23584		10.15	0.00	0	181
R186	On	04/02/2021	Bond Future			7.95753	113.15173	7.92559	113.30997		9.77	0.00	0	0
R186	On	06/05/2021	Bond Future			8.14494	114.49133	8.11101	114.65170		8.38	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 Future</b>											<b>4,634,768.40</b>	<b>40</b>	<b>73,132</b>
R186	On	06/08/2020	Bond Future	7.45	Call		692.88000	0.69288	611,010	8.93	0.00	0	2,500
R186	On	06/08/2020	Bond Future	7.45	Put		1,367.77000	1.36777	1,439,580	8.93	0.00	0	2,500
R186	On	06/08/2020	Bond Future	9.00	Put		2.41000	0.00241	2,260	10.00	0.00	0	0
R186	On	06/08/2020	Bond Future	9.00	Call		7,413.15000	7.41315	7,259,320	10.00	0.00	0	900
R186	On	06/08/2020	Bond Future	8.00	Put		258.51000	0.25851	270,660	9.25	0.00	0	15,177
R186	On	06/08/2020	Bond Future	8.38	Put		57.62000	0.05762	58,750	9.62	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call		4,225.25000	4.22525	4,072,920	9.59	0.00	0	0
R186	On	06/08/2020	Bond Future	8.00	Call		2,538.75000	2.53875	2,397,220	9.25	0.00	0	900
R186	On	06/08/2020	Bond Future	8.25	Call		3,690.54000	3.69054	3,539,940	9.48	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Put		98.87000	0.09887	101,950	9.48	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put		62.72000	0.06272	64,070	9.59	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Call		4,274.38000	4.27438	4,121,940	9.61	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put		60.14000	0.06014	61,380	9.61	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call		4,323.54000	4.32354	4,170,990	9.62	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put		1,005.32000	1.00532	1,033,940	10.52	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put		464.61000	0.46461	478,310	10.82	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call		5,534.37000	5.53437	5,406,820	10.52	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put		994.15000	0.99415	1,022,460	10.52	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Call		5,572.36000	5.57236	5,444,500	10.53	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put		982.90000	0.98290	1,010,900	10.53	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call		5,496.27000	5.49627	5,369,030	10.52	0.00	0	0
R186	On	05/11/2020	Bond Future	7.00	Call		1,082.78000	1.08278	1,030,280	9.89	0.00	0	1,200
R186	On	05/11/2020	Bond Future	7.84	Put		2,389.38000	2.38938	2,450,330	10.10	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call		2,845.31000	2.84531	2,750,400	10.10	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.34	Put		1,402.95000	1.40295	1,441,920	10.31	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call		4,402.57000	4.40257	4,285,680	10.31	0.00	0	3,500
R186	On	05/11/2020	Bond Future	9.26	Call		7,957.23000	7.95723	7,815,070	10.82	0.00	0	0
R186	On	05/11/2020	Bond Future	7.50	Call		1,997.01000	1.99701	1,919,240	9.99	0.00	0	80
R186	On	05/11/2020	Bond Future	6.50	Put		7,266.42000	7.26642	7,390,910	9.89	0.00	0	0
R186	On	05/11/2020	Bond Future	6.50	Call		529.64000	0.52964	498,270	9.89	0.00	0	80
R186	On	05/11/2020	Bond Future	8.00	Put		2,025.53000	2.02553	2,078,900	10.15	0.00	0	0
R186	On	05/11/2020	Bond Future	8.00	Call		3,303.46000	3.30346	3,200,970	10.15	0.00	0	1,200
R186	On	05/11/2020	Bond Future	7.00	Put		5,069.85000	5.06985	5,173,210	9.89	0.00	0	0
R186	On	05/11/2020	Bond Future	7.50	Put		3,313.35000	3.31335	3,391,440	9.99	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Call		3,879.31000	3.87931	3,782,010	9.83	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Put		2,773.45000	2.77345	2,834,390	9.83	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Call		3,907.07000	3.90707	3,809,400	9.83	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Put		2,752.26000	2.75226	2,812,830	9.83	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/02/2021	Bond Future	8.17	Call		3,934.93000	3.93493	3,836,900	9.84	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Put		2,731.19000	2.73119	2,791,400	9.84	0.00	0	0
R186	On	06/05/2021	Bond Future	10.78	Call		12,121.77000	12.12177	11,972,390	8.94	0.00	0	0
R186	On	06/05/2021	Bond Future	10.78	Put		356.63000	0.35663	367,620	8.94	0.00	0	0
R186	On	06/05/2021	Bond Future	10.76	Call		12,047.58000	12.04758	11,898,410	8.94	0.00	0	0
R186	On	06/05/2021	Bond Future	10.76	Put		364.52000	0.36452	375,720	8.94	0.00	0	0
R186	On	06/05/2021	Bond Future	10.77	Call		12,084.67000	12.08467	11,935,390	8.94	0.00	0	0
R186	On	06/05/2021	Bond Future	10.77	Put		360.56000	0.36056	371,650	8.94	0.00	0	0
<b>Total R186 Option</b>											<b>0.00</b>	<b>0</b>	<b>35,037</b>
<b>Total For R186</b>											<b>4,634,768.40</b>	<b>40</b>	<b>108,169</b>
R197	On	06/08/2020	Bond Future			305.71261	305.71261	305.77394	305.77394		0.00	0	2,591
R197	On	05/11/2020	Bond Future			308.98221	308.98221	309.04574	309.04574		0.00	0	1,400
R197	On	04/02/2021	Bond Future			304.78613	304.78613	304.85186	304.85186		0.00	0	0
R197	On	06/05/2021	Bond Future			308.46419	308.46419	308.53143	308.53143		0.00	0	0
<b>Total R197 Future</b>											<b>0.00</b>	<b>0</b>	<b>3,991</b>
<b>Total For R197</b>											<b>0.00</b>	<b>0</b>	<b>3,991</b>
R202	On	06/08/2020	Bond Future			206.02137	206.02137	204.78414	204.78414		0.00	0	6,136
R202	On	05/11/2020	Bond Future			208.22467	208.22467	206.97528	206.97528		0.00	0	1,904
R202	On	04/02/2021	Bond Future			206.51659	206.51659	205.25336	205.25336		0.00	0	0
R202	On	06/05/2021	Bond Future			209.00846	209.00846	207.73048	207.73048		0.00	0	0
<b>Total R202 Future</b>											<b>0.00</b>	<b>0</b>	<b>8,040</b>
<b>Total For R202</b>											<b>0.00</b>	<b>0</b>	<b>8,040</b>
R2023	On	06/08/2020	Bond Future			4.71602	110.68632	4.70140	110.72265	2.42	0.00	0	32,030
R2023	On	05/11/2020	Bond Future			4.77103	107.93631	4.75444	107.97359	2.63	0.00	0	3,370
R2023	On	04/02/2021	Bond Future			4.79017	109.18489	4.77110	109.22312	2.45	0.00	0	0
R2023	On	06/05/2021	Bond Future			4.78881	106.56630	4.76678	106.60526	2.22	0.00	0	0
<b>Total R2023 Future</b>											<b>0.00</b>	<b>0</b>	<b>35,400</b>
R2023	On	06/08/2020	Bond Future	7.27	Call		6,152.33000	6.15233	6,116,000	2.76	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Put		0.00000	0.00000	0,000	2.76	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Call		6,175.40000	6.17540	6,139,070	2.76	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Put		0.00000	0.00000	0,000	2.76	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Call		6,129.25000	6.12925	6,092,920	2.76	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Put		0.00000	0.00000	0,000	2.76	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Call		5,867.06000	5.86706	5,829,780	3.04	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Put		0.21000	0.00021	0,210	3.04	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Call		5,887.97000	5.88797	5,850,690	3.04	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Put		0.20000	0.00020	0,200	3.04	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Call		5,846.16000	5.84616	5,808,880	3.04	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
R2023	On	05/11/2020	Bond Future	7.45	Put			0.22000	0.00022	0,220	3.04	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.33	Call			3,151.36000	3.15136	3,115,440	2.76	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.33	Put			84.21000	0.08421	86,520	2.76	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Call			3,169.03000	3.16903	3,133,080	2.76	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Put			82.58000	0.08258	84,860	2.76	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Call			3,133.70000	3.13370	3,097,820	2.76	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Put			85.86000	0.08586	88,210	2.76	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.57	Call			4,821.79000	4.82179	4,783,320	2.43	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.57	Put			14.06000	0.01406	14,550	2.43	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.58	Call			4,838.13000	4.83813	4,799,650	2.43	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.58	Put			13.77000	0.01377	14,250	2.43	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.56	Call			4,805.46000	4.80546	4,767,000	2.43	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.56	Put			14.36000	0.01436	14,860	2.43	0.00	0	0
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>												<b>0.00</b>	<b>0</b>	<b>35,400</b>
R2030	On	06/08/2020	Bond Future			9.44704	91.33010	9.39881	91.61048		14.95	30,504,253.40	334	106,413
R2030	On	05/11/2020	Bond Future			9.64651	92.28444	9.59614	92.56828		16.67	0.00	0	2,000
R2030	On	04/02/2021	Bond Future			9.84813	89.34698	9.79545	89.63447		16.29	0.00	0	0
R2030	On	06/05/2021	Bond Future			10.06021	90.40510	10.00511	90.69621		13.95	0.00	0	0
<b>Total R2030 Future</b>												<b>30,504,253.40</b>	<b>334</b>	<b>108,413</b>
R2030	On	06/08/2020	Bond Future	9.10	Call			592.55000	0.59255	487,920	14.53	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Put			2,355.04000	2.35504	2,530,790	14.53	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			610.75000	0.61075	504,010	14.55	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Put			2,313.54000	2.31354	2,487,180	14.55	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			574.64000	0.57464	472,130	14.52	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.36	Call			27.43000	0.02743	18,080	13.96	0.00	0	800
R2030	On	06/08/2020	Bond Future	8.86	Put			3,471.49000	3.47149	3,693,280	14.24	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.86	Call			261.09000	0.26109	202,500	14.24	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Put			1,242.41000	1.24241	1,349,860	14.88	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Call			1,365.73000	1.36573	1,192,800	14.88	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.05	Call			506.97000	0.50697	412,760	14.47	0.00	0	450
R2030	On	06/08/2020	Bond Future	9.20	Put			1,959.97000	1.95997	2,114,220	14.66	0.00	0	2,500
R2030	On	06/08/2020	Bond Future	9.20	Call			792.23000	0.79223	666,100	14.66	0.00	0	423
R2030	On	06/08/2020	Bond Future	8.50	Put			5,492.45000	5.49245	5,755,990	13.96	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.50	Call			54.70000	0.05470	37,860	13.96	0.00	0	423
R2030	On	06/08/2020	Bond Future	8.36	Put			6,349.77000	6.34977	6,620,800	13.96	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Call			3,927.43000	3.92743	3,667,720	15.70	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Put			24.80000	0.02480	26,110	16.49	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Call			7,208.48000	7.20848	6,929,410	16.49	0.00	0	470

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	9.75	Put			549.24000	0.54924	599,920	15.22	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.75	Call			2,565.24000	2.56524	2,335,540	15.22	0.00	0	450
R2030	On	06/08/2020	Bond Future	9.05	Put			2,568.71000	2.56871	2,754,880	14.47	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.87	Put			11.59000	0.01159	12,040	16.49	0.00	0	622
R2030	On	06/08/2020	Bond Future	10.00	Put			272.61000	0.27261	296,930	15.61	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.00	Call			3,688.23000	3.68823	3,432,170	15.61	0.00	0	470
R2030	On	06/08/2020	Bond Future	10.75	Put			19.94000	0.01994	20,920	16.49	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.75	Call			7,464.51000	7.46451	7,185,110	16.49	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Put			235.36000	0.23536	256,030	15.70	0.00	0	0
R2030	On	06/08/2020	Bond Future	11.47	Put			0.50000	0.00050	0,490	16.49	0.00	0	622
R2030	On	06/08/2020	Bond Future	11.25	Call			9,997.10000	9.99710	9,716,720	16.49	0.00	0	0
R2030	On	06/08/2020	Bond Future	11.25	Put			1.72000	0.00172	1,720	16.49	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.21	Put			144.64000	0.14464	156,470	15.98	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.21	Call			4,713.69000	4.71369	4,445,140	15.98	0.00	0	622
R2030	On	06/08/2020	Bond Future	10.87	Call			8,077.96000	8.07796	7,798,030	16.49	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put			2,396.88000	2.39688	2,574,750	14.52	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.95	Call			3,453.45000	3.45345	3,201,550	15.53	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.95	Put			315.43000	0.31543	343,910	15.53	0.00	0	5,850
R2030	On	06/08/2020	Bond Future	10.40	Call			5,674.20000	5.67420	5,399,470	16.31	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.40	Put			78.73000	0.07873	84,380	16.31	0.00	0	0
R2030	On	06/08/2020	Bond Future	11.47	Call			11,085.50000	11.08550	10,805,110	16.49	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.99	Call			4,609.12000	4.60912	4,420,360	16.84	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.99	Put			2,420.44000	2.42044	2,515,520	16.84	0.00	0	5,000
R2030	On	05/11/2020	Bond Future	8.36	Put			8,266.25000	8.26625	8,482,510	16.02	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.36	Call			920.34000	0.92034	852,760	16.02	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.86	Put			5,931.64000	5.93164	6,113,000	16.08	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			3,969.25000	3.96925	4,107,920	16.44	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Call			2,800.89000	2.80089	2,657,300	16.42	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Put			4,032.20000	4.03220	4,172,450	16.42	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			1,980.85000	1.98085	1,865,070	16.18	0.00	0	15,414
R2030	On	05/11/2020	Bond Future	10.37	Call			5,975.48000	5.97548	5,763,250	17.28	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			1,740.54000	1.74054	1,812,150	17.28	0.00	0	15,414
R2030	On	05/11/2020	Bond Future	9.39	Call			2,826.78000	2.82678	2,682,390	16.43	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			4,000.64000	4.00064	4,140,090	16.43	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			2,852.79000	2.85279	2,707,620	16.44	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			2,001.95000	2.00195	1,885,370	16.19	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	10.06	Call			4,848.92000	4.84892	4,655,500	16.92	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			2,278.54000	2.27854	2,368,960	16.92	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			7,421.29000	7.42129	7,626,490	16.02	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			1,130.45000	1.13045	1,051,810	16.02	0.00	0	15,414

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	9.03	Put			5,252.82000	5.25282	5,420,880	16.18	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.23	Call			2,428.24000	2.42824	2,296,540	16.32	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	10.47	Call			6,358.75000	6.35875	6,141,130	17.42	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			1,595.72000	1.59572	1,661,940	17.42	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			8,368.72000	8.36872	8,586,220	16.02	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.34	Call			897.71000	0.89771	831,370	16.02	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			5,214.80000	5.21480	5,382,060	16.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.85	Call			1,628.70000	1.62870	1,526,990	16.08	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.61	Call			3,428.36000	3.42836	3,266,960	16.58	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Put			3,350.14000	3.35014	3,472,580	16.58	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.73	Put			6,489.02000	6.48902	6,680,230	16.02	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			1,420.65000	1.42065	1,328,020	16.02	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			4,526.96000	4.52696	4,679,100	16.32	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.86	Call			1,647.15000	1.64715	1,544,670	16.08	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	9.86	Call			4,185.48000	4.18548	4,005,730	16.75	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Put			2,711.46000	2.71146	2,815,550	16.75	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.10	Put			9,646.49000	9.64649	9,877,920	16.02	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.10	Call			658.00000	0.65800	605,590	16.02	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.85	Put			5,973.19000	5.97319	6,155,320	16.08	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.12	Put			6,451.43000	6.45143	6,620,100	15.76	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.12	Call			2,656.13000	2.65613	2,537,310	15.76	0.00	0	1,000
R2030	On	04/02/2021	Bond Future	8.37	Put			9,688.27000	9.68827	9,898,970	15.70	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.37	Call			1,430.53000	1.43053	1,353,740	15.70	0.00	0	1,000
R2030	On	04/02/2021	Bond Future	8.36	Put			9,736.86000	9.73686	9,948,070	15.70	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.16	Put			6,305.65000	6.30565	6,471,870	15.78	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Call			2,762.23000	2.76223	2,640,360	15.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Put			6,269.50000	6.26950	6,435,120	15.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Call			2,719.60000	2.71960	2,598,950	15.78	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Put			6,341.94000	6.34194	6,508,780	15.78	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.36	Call			1,417.78000	1.41778	1,341,500	15.70	0.00	0	800
R2030	On	04/02/2021	Bond Future	8.86	Put			7,474.22000	7.47422	7,658,310	15.70	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.86	Call			2,162.35000	2.16235	2,058,950	15.70	0.00	0	800
R2030	On	04/02/2021	Bond Future	10.20	Call			5,499.80000	5.49980	5,317,330	16.43	0.00	0	0
R2030	On	04/02/2021	Bond Future	10.20	Put			3,322.70000	3.32270	3,427,720	16.43	0.00	0	1,800
R2030	On	04/02/2021	Bond Future	9.16	Call			2,740.87000	2.74087	2,619,600	15.78	0.00	0	0
R2030	On	06/05/2021	Bond Future	7.97	Put			12,606.70000	12.60670	12,845,000	13.28	0.00	0	0
R2030	On	06/05/2021	Bond Future	7.97	Call			926.25000	0.92625	873,440	13.28	0.00	0	700
R2030	On	06/05/2021	Bond Future	9.92	Call			4,298.34000	4.29834	4,144,010	13.90	0.00	0	0
R2030	On	06/05/2021	Bond Future	9.92	Put			4,750.46000	4.75046	4,887,240	13.90	0.00	0	700
R2030	On	06/05/2021	Bond Future	9.22	Call			2,641.26000	2.64126	2,527,070	13.43	0.00	0	0

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	06/05/2021	Bond Future	11.71	Put			1,553.57000	1.55357	1,610,190	14.87	0.00	0	0
R2030	On	06/05/2021	Bond Future	10.74	Put			2,981.43000	2.98143	3,076,510	14.57	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.69	Call			9,941.08000	9.94108	9,707,270	14.87	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.69	Put			1,577.16000	1.57716	1,634,460	14.87	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.70	Call			9,975.73000	9.97573	9,741,580	14.87	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.70	Put			1,565.33000	1.56533	1,622,290	14.87	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.71	Call			10,010.41000	10.01041	9,775,920	14.87	0.00	0	0
R2030	On	06/05/2021	Bond Future	9.22	Put			6,927.92000	6.92792	7,104,840	13.43	0.00	0	700
R2030	On	06/05/2021	Bond Future	10.04	Call			4,623.73000	4.62373	4,462,810	13.98	0.00	0	0
R2030	On	06/05/2021	Bond Future	10.04	Put			4,439.25000	4.43925	4,569,440	13.98	0.00	0	0
R2030	On	06/05/2021	Bond Future	9.15	Put			7,180.98000	7.18098	7,361,960	13.38	0.00	0	0
R2030	On	06/05/2021	Bond Future	9.15	Call			2,499.20000	2.49920	2,389,070	13.38	0.00	0	0
R2030	On	06/05/2021	Bond Future	10.74	Call			6,763.53000	6.76353	6,567,500	14.57	0.00	0	0
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>137,524</b>
<b>Total For R2030</b>												<b>30,504,253.40</b>	<b>334</b>	<b>245,937</b>
R2032	On	06/08/2020	Bond Future			10.38180	88.79138	10.31357	89.20198		17.39	0.00	0	106,618
R2032	On	05/11/2020	Bond Future			10.60081	85.57475	10.52966	85.99013		20.12	0.00	0	0
R2032	On	04/02/2021	Bond Future			10.81960	86.56544	10.74536	86.98604		18.86	0.00	0	0
R2032	On	06/05/2021	Bond Future			11.04604	83.44347	10.96856	83.86926		16.91	0.00	0	0
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>	<b>106,618</b>
R2032	On	06/08/2020	Bond Future	9.91	Call			548.53000	0.54853	424,890	16.97	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.91	Put			3,033.40000	3.03340	3,320,360	16.97	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.45	Call			101.95000	0.10195	68,400	16.30	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Put			5,540.64000	5.54064	5,917,690	16.30	0.00	0	0
R2032	On	06/08/2020	Bond Future	8.79	Put			9,919.52000	9.91952	10,328,390	16.13	0.00	0	0
R2032	On	06/08/2020	Bond Future	8.79	Call			3.56000	0.00356	1,830	16.13	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.29	Put			6,547.03000	6.54703	6,939,430	16.16	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.29	Call			49.42000	0.04942	31,220	16.16	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.46	Call			106.39000	0.10639	71,630	16.31	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Put			5,479.45000	5.47945	5,855,290	16.31	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Call			110.96000	0.11096	74,970	16.32	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Put			5,418.45000	5.41845	5,793,060	16.32	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Put			9,826.53000	9.82653	10,154,250	19.22	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Call			920.54000	0.92054	832,880	19.22	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	9.61	Put			7,249.94000	7.24994	7,532,290	19.32	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Put			8,066.62000	8.06662	8,365,740	19.22	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Call			1,340.29000	1.34029	1,224,030	19.22	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	11.08	Call			5,654.84000	5.65484	5,372,240	20.83	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call			1,925.00000	1.92500	1,775,270	19.46	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
R2032	On	05/11/2020	Bond Future	9.77	Put			6,539.79000	6.53979	6,805,440	19.46	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call			1,884.82000	1.88482	1,737,200	19.44	0.00	0	0
R2032	On	05/11/2020	Bond Future	10.99	Put			2,691.24000	2.69124	2,831,870	20.69	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Put			10,803.86000	10.80386	11,144,630	19.22	0.00	0	0
R2032	On	05/11/2020	Bond Future	8.94	Call			747.62000	0.74762	673,010	19.22	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.61	Call			1,619.73000	1.61973	1,486,700	19.32	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	10.99	Call			5,329.88000	5.32988	5,055,130	20.69	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			6,625.68000	6.62568	6,893,440	19.44	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			2,513.61000	2.51361	2,646,390	20.83	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			1,904.76000	1.90476	1,756,090	19.45	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Put			6,582.55000	6.58255	6,849,260	19.45	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Put			8,916.06000	8.91606	9,196,600	18.11	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.61	Call			2,198.96000	2.19896	2,060,430	18.11	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.61	Put			9,008.61000	9.00861	9,290,680	18.11	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.29	Call			1,705.29000	1.70529	1,590,300	18.11	0.00	0	800
R2032	On	04/02/2021	Bond Future	10.82	Call			5,093.83000	5.09383	4,856,810	18.92	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Put			4,670.97000	4.67097	4,854,550	18.92	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.62	Call			2,215.81000	2.21581	2,076,510	18.11	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Put			8,962.26000	8.96226	9,243,560	18.11	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Call			2,232.75000	2.23275	2,092,690	18.11	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Put			13,302.16000	13.30216	13,640,420	18.11	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Call			1,100.74000	1.10074	1,018,400	18.11	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.29	Put			10,569.32000	10.56932	10,874,930	18.11	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.10	Call			8,702.10000	8.70210	8,396,820	18.01	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.10	Put			2,772.23000	2.77223	2,892,740	18.01	0.00	0	0
R2032	On	06/05/2021	Bond Future	10.33	Put			7,038.34000	7.03834	7,282,210	16.37	0.00	0	0
R2032	On	06/05/2021	Bond Future	10.33	Call			3,411.86000	3.41186	3,229,940	16.37	0.00	0	736
R2032	On	06/05/2021	Bond Future	12.11	Call			8,734.25000	8.73425	8,428,400	18.01	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.11	Put			2,754.62000	2.75462	2,874,560	18.01	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.12	Call			8,766.43000	8.76643	8,460,010	18.01	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.12	Put			2,737.10000	2.73710	2,856,470	18.01	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.57	Call			10,256.78000	10.25678	9,926,350	18.01	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.57	Put			2,036.15000	2.03615	2,131,510	18.01	0.00	0	736
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>	<b>18,272</b>
<b>Total For R2032</b>												<b>0.00</b>	<b>0</b>	<b>124,890</b>
R2035	On	06/08/2020	Bond Future			11.08847	88.16013	11.03546	88.49457		19.64	0.00	0	105,543
R2035	On	05/11/2020	Bond Future			11.31607	84.60765	11.26079	84.94602		22.51	0.00	0	0
R2035	On	04/02/2021	Bond Future			11.54889	85.58661	11.49114	85.92935		21.09	0.00	0	0
R2035	On	06/05/2021	Bond Future			11.78059	82.12151	11.72036	82.46850		18.99	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	<b>105,543</b>
R2035 On 06/08/2020 Bond Future	9.92	Call			46.21000	0.04621	31,440	18.06		0.00	0	0
R2035 On 06/08/2020 Bond Future	9.09	Call			0.46000	0.00046	0,230	18.06		0.00	0	500
R2035 On 06/08/2020 Bond Future	9.67	Put			9,350.69000	9.35069	9,679,870	18.06		0.00	0	0
R2035 On 06/08/2020 Bond Future	9.67	Call			14.10000	0.01410	8,840	18.06		0.00	0	500
R2035 On 06/08/2020 Bond Future	9.93	Put			7,494.43000	7.49443	7,813,520	18.06		0.00	0	0
R2035 On 06/08/2020 Bond Future	9.93	Call			48.30000	0.04830	32,950	18.06		0.00	0	0
R2035 On 06/08/2020 Bond Future	9.92	Put			7,564.03000	7.56403	7,883,700	18.06		0.00	0	0
R2035 On 06/08/2020 Bond Future	9.00	Put			14,475.26000	14.47526	14,809,580	18.06		0.00	0	0
R2035 On 06/08/2020 Bond Future	9.91	Put			7,633.79000	7.63379	7,954,000	18.06		0.00	0	0
R2035 On 06/08/2020 Bond Future	9.91	Call			44.21000	0.04421	29,980	18.06		0.00	0	0
R2035 On 06/08/2020 Bond Future	10.45	Call			377.14000	0.37714	298,220	18.74		0.00	0	0
R2035 On 06/08/2020 Bond Future	10.45	Put			4,205.36000	4.20536	4,460,880	18.74		0.00	0	500
R2035 On 06/08/2020 Bond Future	9.09	Put			13,762.05000	13.76205	14,096,260	18.06		0.00	0	0
R2035 On 06/08/2020 Bond Future	8.75	Call			0.04000	0.00004	0,020	18.06		0.00	0	3,000
R2035 On 06/08/2020 Bond Future	8.75	Put			16,496.13000	16.49613	16,830,550	18.06		0.00	0	0
R2035 On 06/08/2020 Bond Future	9.00	Call			0.24000	0.00024	0,120	18.06		0.00	0	24,761
R2035 On 05/11/2020 Bond Future	10.34	Call			1,843.46000	1.84346	1,726,920	21.43		0.00	0	0
R2035 On 05/11/2020 Bond Future	10.34	Put			7,793.19000	7.79319	8,015,020	21.43		0.00	0	0
R2035 On 05/11/2020 Bond Future	10.32	Call			1,803.67000	1.80367	1,688,820	21.40		0.00	0	0
R2035 On 05/11/2020 Bond Future	10.32	Put			7,889.48000	7.88948	8,113,000	21.40		0.00	0	0
R2035 On 05/11/2020 Bond Future	10.33	Call			1,823.58000	1.82358	1,707,880	21.41		0.00	0	0
R2035 On 05/11/2020 Bond Future	10.33	Put			7,841.31000	7.84131	8,063,980	21.41		0.00	0	0
R2035 On 04/02/2021 Bond Future	10.14	Put			10,805.65000	10.80565	11,041,120	20.16		0.00	0	650
R2035 On 04/02/2021 Bond Future	10.05	Call			1,997.60000	1.99760	1,895,610	20.16		0.00	0	0
R2035 On 04/02/2021 Bond Future	10.05	Put			11,285.52000	11.28552	11,526,270	20.16		0.00	0	0
R2035 On 04/02/2021 Bond Future	11.14	Put			6,501.02000	6.50102	6,672,210	20.76		0.00	0	650
R2035 On 04/02/2021 Bond Future	10.06	Call			2,013.27000	2.01327	1,910,690	20.16		0.00	0	0
R2035 On 04/02/2021 Bond Future	10.06	Put			11,231.56000	11.23156	11,471,720	20.16		0.00	0	0
R2035 On 04/02/2021 Bond Future	10.04	Call			1,982.02000	1.98202	1,880,600	20.16		0.00	0	0
R2035 On 04/02/2021 Bond Future	10.04	Put			11,339.65000	11.33965	11,580,970	20.16		0.00	0	0
R2035 On 04/02/2021 Bond Future	10.14	Call			2,141.66000	2.14166	2,034,390	20.16		0.00	0	0
R2035 On 04/02/2021 Bond Future	11.14	Call			4,370.43000	4.37043	4,198,880	20.76		0.00	0	0
R2035 On 06/05/2021 Bond Future	12.37	Call			7,662.45000	7.66245	7,434,560	19.64		0.00	0	0
R2035 On 06/05/2021 Bond Future	12.37	Put			4,033.86000	4.03386	4,152,960	19.64		0.00	0	0
R2035 On 06/05/2021 Bond Future	12.02	Call			6,503.38000	6.50338	6,293,590	19.22		0.00	0	0
R2035 On 06/05/2021 Bond Future	12.02	Put			4,798.82000	4.79882	4,936,020	19.22		0.00	0	793
R2035 On 06/05/2021 Bond Future	11.32	Call			4,465.35000	4.46535	4,296,170	18.61		0.00	0	0
R2035 On 06/05/2021 Bond Future	11.32	Put			6,829.09000	6.82909	7,006,900	18.61		0.00	0	793

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	06/05/2021	Bond Future	12.36	Call		7,628.00000	7.62800	7,400,600	19.63	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.36	Put		4,053.41000	4.05341	4,173,000	19.63	0.00	0	0
R2035	On	06/05/2021	Bond Future	11.55	Call		5,099.36000	5.09936	4,916,300	18.81	0.00	0	0
R2035	On	06/05/2021	Bond Future	11.55	Put		6,092.88000	6.09288	6,256,810	18.81	0.00	0	1,650
R2035	On	06/05/2021	Bond Future	10.24	Put		11,447.84000	11.44784	11,690,490	18.13	0.00	0	0
R2035	On	06/05/2021	Bond Future	10.24	Call		2,177.98000	2.17798	2,073,640	18.13	0.00	0	793
R2035	On	06/05/2021	Bond Future	12.35	Call		7,593.88000	7.59388	7,366,970	19.62	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.35	Put		4,073.34000	4.07334	4,193,420	19.62	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.77	Call		9,071.26000	9.07126	8,825,080	20.21	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.77	Put		3,328.47000	3.32847	3,429,280	20.21	0.00	0	1,650
R2035	On	06/05/2021	Bond Future	10.81	Put		8,735.09000	8.73509	8,944,710	18.18	0.00	0	0
R2035	On	06/05/2021	Bond Future	10.81	Call		3,210.12000	3.21012	3,072,750	18.18	0.00	0	1,650
<b>Total R2035 Option</b>											<b>0.00</b>	<b>0</b>	<b>37,890</b>
<b>Total For R2035</b>											<b>0.00</b>	<b>0</b>	<b>143,433</b>
R2037	On	06/08/2020	Bond Future			11.36684	79.13315	11.30371	79.52290	21.88	0.00	0	112,759
R2037	On	05/11/2020	Bond Future			11.58862	79.96005	11.52286	80.35425	23.93	0.00	0	276
R2037	On	04/02/2021	Bond Future			11.81533	76.62983	11.74670	77.02897	23.65	0.00	0	0
R2037	On	06/05/2021	Bond Future			12.04976	77.53773	11.97817	77.94178	20.18	0.00	0	0
<b>Total R2037 Future</b>											<b>0.00</b>	<b>0</b>	<b>113,035</b>
R2037	On	06/08/2020	Bond Future	9.87	Call		11.84000	0.01184	7,000	20.19	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Put		9,719.98000	9.71998	10,104,890	20.19	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Call		12.45000	0.01245	7,390	20.19	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Put		9,646.77000	9.64677	10,031,460	20.19	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Call		11.25000	0.01125	6,630	20.19	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Put		9,793.29000	9.79329	10,178,420	20.19	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Call		1,229.18000	1.22918	1,130,220	22.73	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Put		9,997.88000	9.99788	10,293,120	22.73	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Call		1,242.53000	1.24253	1,142,770	22.73	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Put		9,940.52000	9.94052	10,234,960	22.73	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Call		1,215.94000	1.21594	1,117,770	22.73	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Put		10,055.44000	10.05544	10,351,470	22.73	0.00	0	0
R2037	On	04/02/2021	Bond Future	11.97	Put		4,798.20000	4.79820	4,957,720	23.87	0.00	0	0
R2037	On	04/02/2021	Bond Future	11.97	Call		6,085.24000	6.08524	5,845,620	23.87	0.00	0	300
R2037	On	04/02/2021	Bond Future	11.90	Call		5,870.92000	5.87092	5,635,950	23.80	0.00	0	0
R2037	On	04/02/2021	Bond Future	11.90	Put		4,983.74000	4.98374	5,147,910	23.80	0.00	0	240
R2037	On	04/02/2021	Bond Future	10.48	Put		10,340.60000	10.34060	10,607,600	22.64	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.29	Put		11,334.71000	11.33471	11,614,540	22.64	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.27	Call		2,020.17000	2.02017	1,902,180	22.64	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.27	Put		11,442.80000	11.44280	11,723,950	22.64	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
R2037	On	04/02/2021	Bond Future	10.35	Put			11,014.39000	11.01439	11,290,210	22.64	0.00	0	72
R2037	On	04/02/2021	Bond Future	9.65	Put			15,118.33000	15.11833	15,437,210	22.64	0.00	0	0
R2037	On	04/02/2021	Bond Future	9.65	Call			1,213.46000	1.21346	1,133,200	22.64	0.00	0	72
R2037	On	04/02/2021	Bond Future	10.28	Call			2,035.61000	2.03561	1,916,960	22.64	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.28	Put			11,388.67000	11.38867	11,669,160	22.64	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.29	Call			2,051.13000	2.05113	1,931,820	22.64	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.48	Call			2,361.41000	2.36141	2,229,270	22.64	0.00	0	240
R2037	On	04/02/2021	Bond Future	13.73	Call			12,057.07000	12.05707	11,727,040	25.19	0.00	0	0
R2037	On	04/02/2021	Bond Future	13.73	Put			1,706.99000	1.70699	1,776,100	25.19	0.00	0	300
R2037	On	04/02/2021	Bond Future	10.85	Call			3,071.51000	3.07151	2,912,880	22.74	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.85	Put			8,594.44000	8.59444	8,834,950	22.74	0.00	0	72
R2037	On	04/02/2021	Bond Future	10.35	Call			2,145.96000	2.14596	2,022,640	22.64	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.42	Call			6,958.41000	6.95841	6,706,960	20.61	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.42	Put			4,517.01000	4.51701	4,669,610	20.61	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.43	Call			6,990.30000	6.99030	6,738,260	20.63	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.43	Put			4,495.07000	4.49507	4,647,080	20.63	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.44	Call			7,022.24000	7.02224	6,769,610	20.64	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.44	Put			4,473.23000	4.47323	4,624,650	20.64	0.00	0	0
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	<b>1,296</b>
<b>Total For R2037</b>												<b>0.00</b>	<b>0</b>	<b>114,331</b>
R2040	On	06/08/2020	Bond Future			11.61730	80.25694	11.56427	80.59693		22.94	0.00	0	56,506
R2040	On	05/11/2020	Bond Future			11.84141	81.09563	11.78610	81.43950		24.78	0.00	0	0
R2040	On	04/02/2021	Bond Future			12.07105	77.52817	12.01322	77.87652		24.52	0.00	0	0
R2040	On	06/05/2021	Bond Future			12.30816	78.44678	12.24775	78.79942		20.91	0.00	0	0
<b>Total R2040 Future</b>												<b>0.00</b>	<b>0</b>	<b>56,506</b>
R2040	On	06/08/2020	Bond Future	10.03	Call			7.96000	0.00796	4,830	21.01	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Put			10,956.64000	10.95664	11,293,500	21.01	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Call			8.39000	0.00839	5,110	21.01	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Put			10,878.13000	10.87813	11,214,840	21.01	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Call			7.55000	0.00755	4,560	21.01	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Put			11,035.27000	11.03527	11,372,270	21.01	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.85	Call			283.69000	0.28369	220,370	21.62	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.85	Put			5,102.26000	5.10226	5,378,930	21.62	0.00	0	12,496
R2040	On	06/08/2020	Bond Future	11.26	Call			938.83000	0.93883	793,010	22.55	0.00	0	0
R2040	On	06/08/2020	Bond Future	11.26	Put			2,936.00000	2.93600	3,130,170	22.55	0.00	0	517
R2040	On	06/08/2020	Bond Future	9.57	Put			14,699.79000	14.69979	15,039,530	21.01	0.00	0	0
R2040	On	06/08/2020	Bond Future	9.57	Call			0.51000	0.00051	0,260	21.01	0.00	0	800
R2040	On	06/08/2020	Bond Future	10.07	Put			10,643.40000	10.64340	10,979,610	21.01	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.07	Call			9.82000	0.00982	6,040	21.01	0.00	0	800

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	06/08/2020	Bond Future	10.79	Call			228.76000	0.22876	174,990	21.47	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.79	Put			5,473.29000	5.47329	5,759,510	21.47	0.00	0	800
R2040	On	05/11/2020	Bond Future	11.00	Put			7,460.62000	7.46062	7,670,900	23.75	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.00	Call			2,296.13000	2.29613	2,162,540	23.75	0.00	0	2,380
R2040	On	05/11/2020	Bond Future	9.73	Put			15,271.37000	15.27137	15,569,560	23.36	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Call			537.33000	0.53733	491,650	23.36	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.23	Put			11,776.92000	11.77692	12,046,380	23.36	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Call			1,006.56000	1.00656	932,150	23.36	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.70	Call			4,195.29000	4.19529	4,002,880	24.72	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put			4,735.51000	4.73551	4,886,970	24.72	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put			17,039.64000	17.03964	17,348,230	23.36	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call			389.63000	0.38963	354,350	23.36	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.00	Put			13,323.26000	13.32326	13,606,960	23.36	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			762.97000	0.76297	702,800	23.36	0.00	0	2,380
R2040	On	05/11/2020	Bond Future	11.50	Call			3,601.03000	3.60103	3,424,770	24.48	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			5,419.63000	5.41963	5,587,240	24.48	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.31	Call			1,103.45000	1.10345	1,023,720	23.36	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			11,264.14000	11.26414	11,528,280	23.36	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Call			1,116.03000	1.11603	1,035,620	23.36	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			11,200.97000	11.20097	11,464,430	23.36	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			1,090.98000	1.09098	1,011,930	23.36	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			11,327.52000	11.32752	11,592,340	23.36	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.49	Put			18,917.17000	18.91717	19,212,960	23.38	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.49	Call			849.23000	0.84923	796,670	23.38	0.00	0	500
R2040	On	04/02/2021	Bond Future	10.24	Put			13,726.26000	13.72626	13,985,840	23.38	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.24	Call			1,673.31000	1.67331	1,584,540	23.38	0.00	0	500
R2040	On	04/02/2021	Bond Future	11.57	Call			4,390.44000	4.39044	4,218,900	24.05	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.57	Put			7,147.58000	7.14758	7,324,390	24.05	0.00	0	500
R2040	On	04/02/2021	Bond Future	9.57	Put			18,315.32000	18.31532	18,607,740	23.38	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.57	Call			918.47000	0.91847	862,540	23.38	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.07	Put			14,813.93000	14.81393	15,082,570	23.38	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.07	Call			1,450.39000	1.45039	1,370,680	23.38	0.00	0	800
R2040	On	04/02/2021	Bond Future	11.74	Call			4,867.62000	4.86762	4,685,260	24.24	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.74	Put			6,548.65000	6.54865	6,714,640	24.24	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.41	Call			1,919.06000	1.91906	1,820,790	23.38	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Put			12,690.89000	12.69089	12,940,970	23.38	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Call			1,934.24000	1.93424	1,835,400	23.38	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Put			12,631.61000	12.63161	12,881,120	23.38	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.40	Call			1,903.96000	1.90396	1,806,260	23.38	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.40	Put			12,750.35000	12.75035	13,001,000	23.38	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
R2040	On	06/05/2021	Bond Future	12.44	Call		6,471.17000	6.47117	6,262,760	21.09	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.44	Put		5,358.14000	5.35814	5,502,370	21.09	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.42	Call		6,409.68000	6.40968	6,202,350	21.07	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.42	Put		5,411.19000	5.41119	5,556,500	21.07	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.43	Call		6,440.54000	6.44054	6,232,660	21.08	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.43	Put		5,384.75000	5.38475	5,529,510	21.08	0.00	0	0
<b>Total R2040 Option</b>											<b>0.00</b>	<b>0</b>	<b>34,073</b>
<b>Total For R2040</b>											<b>0.00</b>	<b>0</b>	<b>90,579</b>
R2044	On	06/08/2020	Bond Future			11.76160	76.42443	11.71358	76.72710	23.99	0.00	0	61,197
R2044	On	05/11/2020	Bond Future			11.98289	77.22305	11.93273	77.52931	26.01	0.00	0	0
R2044	On	04/02/2021	Bond Future			12.20987	73.73600	12.15738	74.04615	25.74	0.00	0	0
R2044	On	06/05/2021	Bond Future			12.44404	74.60976	12.38915	74.92372	21.91	0.00	0	0
<b>Total R2044 Future</b>											<b>0.00</b>	<b>0</b>	<b>61,197</b>
R2044	On	06/08/2020	Bond Future	10.93	Put		5,468.36000	5.46836	5,721,960	22.31	0.00	0	140
R2044	On	06/08/2020	Bond Future	10.93	Call		220.74000	0.22074	171,670	22.31	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call		0.37000	0.00037	0,190	22.04	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put		15,161.44000	15.16144	15,463,930	22.04	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call		0.00000	0.00000	0,000	22.04	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.87	Call		1.45000	0.00145	0,810	22.04	0.00	0	0
R2044	On	06/08/2020	Bond Future	11.09	Put		4,506.87000	4.50687	4,736,040	22.62	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.86	Put		13,471.92000	13.47192	13,773,990	22.04	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call		1.36000	0.00136	0,760	22.04	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put		13,305.89000	13.30589	13,607,890	22.04	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Call		1.54000	0.00154	0,870	22.04	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.87	Put		13,388.84000	13.38884	13,690,870	22.04	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Put		21,031.50000	21.03150	21,334,170	22.04	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Put		17,796.76000	17.79676	18,099,410	22.04	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Call		0.04000	0.00004	0,020	22.04	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.98	Put		12,483.65000	12.48365	12,785,160	22.04	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.98	Call		2.80000	0.00280	1,640	22.04	0.00	0	602
R2044	On	06/08/2020	Bond Future	11.09	Call		380.00000	0.38000	306,500	22.62	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Call		2,110.78000	2.11078	1,995,570	24.70	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Put		7,806.09000	7.80609	7,997,140	24.70	0.00	0	525
R2044	On	05/11/2020	Bond Future	10.04	Put		14,030.43000	14.03043	14,285,930	24.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.04	Call		688.68000	0.68868	637,920	24.61	0.00	0	525
R2044	On	05/11/2020	Bond Future	9.34	Put		19,566.99000	19.56699	19,850,450	24.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put		11,963.73000	11.96373	12,202,860	24.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put		6,393.25000	6.39325	6,559,640	25.19	0.00	0	568
R2044	On	05/11/2020	Bond Future	10.35	Call		1,004.37000	1.00437	936,650	24.61	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
R2044	On	05/11/2020	Bond Future	10.35	Put			11,898.12000	11.89812	12,136,660	24.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			1,016.06000	1.01606	947,750	24.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			11,832.73000	11.83273	12,070,680	24.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			992.78000	0.99278	925,650	24.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			671.26000	0.67126	621,500	24.61	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			19,999.16000	19.99916	20,284,070	24.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			234.88000	0.23488	213,530	24.61	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			14,613.31000	14.61331	14,872,750	24.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			621.01000	0.62101	574,190	24.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			2,869.69000	2.86969	2,729,820	25.19	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			448.27000	0.44827	412,100	24.61	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			14,539.73000	14.53973	14,798,680	24.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.97	Call			629.18000	0.62918	581,870	24.61	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			23,814.80000	23.81480	24,109,350	24.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			114.90000	0.11490	103,190	24.61	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			14,174.91000	14.17491	14,431,410	24.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.34	Call			254.31000	0.25431	231,510	24.61	0.00	0	525
R2044	On	05/11/2020	Bond Future	11.17	Call			2,357.29000	2.35729	2,233,580	24.87	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Put			7,294.65000	7.29465	7,477,200	24.87	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	11.43	Call			2,999.44000	2.99944	2,855,770	25.26	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			6,192.66000	6.19266	6,355,250	25.26	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			16,440.35000	16.44035	16,710,440	24.61	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Call			1,671.43000	1.67143	1,590,990	24.60	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Put			13,823.37000	13.82337	14,053,080	24.60	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Call			1,685.21000	1.68521	1,604,280	24.60	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Put			13,760.35000	13.76035	13,989,570	24.60	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Call			1,657.73000	1.65773	1,577,780	24.60	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Put			13,886.58000	13.88658	14,116,780	24.60	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Call			2,421.68000	2.42168	2,316,380	24.60	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Put			11,012.50000	11.01250	11,217,350	24.60	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.29	Call			1,577.13000	1.57713	1,500,100	24.60	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.29	Put			14,269.88000	14.26988	14,503,000	24.60	0.00	0	405
R2044	On	04/02/2021	Bond Future	9.66	Put			18,714.13000	18.71413	18,974,690	24.60	0.00	0	0
R2044	On	04/02/2021	Bond Future	9.66	Call			889.56000	0.88956	839,970	24.60	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.04	Put			15,941.55000	15.94155	16,186,290	24.60	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.04	Call			1,270.47000	1.27047	1,205,060	24.60	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.43	Call			5,958.00000	5.95800	5,778,220	21.84	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.43	Put			5,724.12000	5.72412	5,858,300	21.84	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.44	Call			5,987.37000	5.98737	5,807,100	21.85	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.44	Put			5,696.44000	5.69644	5,830,130	21.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	06/05/2021	Bond Future	12.45	Call			6,016.79000	6.01679	5,836,030	21.86	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.45	Put			5,668.89000	5.66889	5,802,090	21.86	0.00	0	0
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>	<b>15,795</b>
<b>Total For R2044</b>												<b>0.00</b>	<b>0</b>	<b>76,992</b>
R2048	On	06/08/2020	Bond Future			11.71175	79.72458	11.65357	80.09794		23.30	0.00	0	112,720
R2048	On	05/11/2020	Bond Future			11.93162	76.14698	11.87078	76.52466		26.54	0.00	0	250
R2048	On	04/02/2021	Bond Future			12.15719	77.02812	12.09345	77.41056		24.77	0.00	0	0
R2048	On	06/05/2021	Bond Future			12.38107	73.52493	12.31440	73.91206		22.33	0.00	0	0
<b>Total R2048 Future</b>												<b>0.00</b>	<b>0</b>	<b>112,970</b>
R2048	On	06/08/2020	Bond Future	9.00	Call			0.00000	0.00000	0,000	21.33	0.00	0	3,000
R2048	On	06/08/2020	Bond Future	9.00	Put			21,286.69000	21.28669	21,660,050	21.33	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			0.02000	0.00002	0,010	21.33	0.00	0	20,640
R2048	On	06/08/2020	Bond Future	9.25	Put			18,860.75000	18.86075	19,234,100	21.33	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put			10,691.76000	10.69176	11,061,020	21.33	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call			10.30000	0.01030	6,200	21.33	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.25	Put			545.43000	0.54543	591,760	24.36	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.25	Call			4,221.49000	4.22149	3,894,460	24.36	0.00	0	814
R2048	On	06/08/2020	Bond Future	11.80	Put			1,353.83000	1.35383	1,469,110	23.39	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.80	Call			2,287.25000	2.28725	2,029,170	23.39	0.00	0	470
R2048	On	06/08/2020	Bond Future	11.10	Put			4,188.14000	4.18814	4,464,860	21.95	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.10	Call			463.27000	0.46327	366,630	21.95	0.00	0	470
R2048	On	06/08/2020	Bond Future	12.75	Put			184.10000	0.18410	196,990	25.75	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.75	Call			6,700.08000	6.70008	6,339,610	25.75	0.00	0	814
R2048	On	06/08/2020	Bond Future	10.35	Put			9,341.69000	9.34169	9,706,280	21.33	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.35	Call			24.31000	0.02431	15,540	21.33	0.00	0	640
R2048	On	06/08/2020	Bond Future	11.85	Put			1,230.00000	1.23000	1,335,540	23.47	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.85	Call			2,477.41000	2.47741	2,209,590	23.47	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Put			3,914.60000	3.91460	4,180,290	22.08	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Call			539.47000	0.53947	431,800	22.08	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Put			5,712.83000	5.71283	6,035,420	21.48	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Call			197.40000	0.19740	146,630	21.48	0.00	0	640
R2048	On	06/08/2020	Bond Future	10.20	Put			10,530.46000	10.53046	10,899,320	21.33	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call			11.44000	0.01144	6,940	21.33	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.19	Put			10,611.03000	10.61103	10,980,100	21.33	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.19	Call			10.85000	0.01085	6,560	21.33	0.00	0	0
R2048	On	05/11/2020	Bond Future	11.00	Put			7,952.48000	7.95248	8,192,070	25.44	0.00	0	0
R2048	On	05/11/2020	Bond Future	11.00	Call			2,144.32000	2.14432	2,006,230	25.44	0.00	0	950
R2048	On	05/11/2020	Bond Future	10.00	Put			14,214.62000	14.21462	14,533,200	25.02	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.00	Call			677.94000	0.67794	618,840	25.02	0.00	0	950



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	05/11/2020	Bond Future	10.04	Call		714.36000	0.71436	652,780	25.02	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Put		13,917.36000	13.91736	14,233,460	25.02	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Call		695.97000	0.69597	635,640	25.02	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Put		14,065.54000	14.06554	14,382,890	25.02	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Call		705.12000	0.70512	644,170	25.02	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Put		13,991.33000	13.99133	14,308,060	25.02	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Call		1,889.23000	1.88923	1,784,020	23.63	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Put		12,917.55000	12.91755	13,194,780	23.63	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Call		1,858.56000	1.85856	1,754,620	23.63	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Put		13,041.79000	13.04179	13,320,290	23.63	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Call		1,873.86000	1.87386	1,769,280	23.63	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Put		12,979.57000	12.97957	13,257,430	23.63	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.34	Call		5,992.08000	5.99208	5,773,450	22.42	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.34	Put		5,842.98000	5.84298	6,011,480	22.42	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.35	Call		6,021.70000	6.02170	5,802,460	22.43	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.35	Put		5,814.51000	5.81451	5,982,400	22.43	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.36	Call		6,051.37000	6.05137	5,831,530	22.44	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.36	Put		5,786.18000	5.78618	5,953,470	22.44	0.00	0	0
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>29,388</b>
<b>Total For R2048</b>											<b>0.00</b>	<b>0</b>	<b>142,358</b>
R208	On	06/08/2020	Bond Future			3.43098	104.52936	3.39577	104.55172	0.30	0.00	0	22,723
R208	On	05/11/2020	Bond Future			2.89747	102.23074	2.83823	102.25388	0.21	0.00	0	0
<b>Total R208 Future</b>											<b>0.00</b>	<b>0</b>	<b>22,723</b>
R208	On	06/08/2020	Bond Future	5.56	Call		1,358.26000	1.35826	1,335,900	0.34	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put		0.00000	0.00000	0,000	0.34	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call		1,364.46000	1.36446	1,342,100	0.34	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put		0.00000	0.00000	0,000	0.34	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call		1,352.06000	1.35206	1,329,700	0.34	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put		0.00000	0.00000	0,000	0.34	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call		753.11000	0.75311	729,970	0.26	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put		0.00000	0.00000	0,000	0.26	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call		756.96000	0.75696	733,820	0.26	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put		0.00000	0.00000	0,000	0.26	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call		749.26000	0.74926	726,120	0.26	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put		0.00000	0.00000	0,000	0.26	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>22,723</b>
R209	On	06/08/2020	Bond Future			10.97756	67.30685	10.92433	67.59592	22.13	1,346,137.00	20	59,872
R209	On	05/11/2020	Bond Future			11.17821	64.87043	11.12290	65.16289	26.05	0.00	0	0

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			11.37784	65.62143	11.32035	65.91761		24.27	0.00	0	0
R209	On	06/05/2021	Bond Future			11.58271	63.25678	11.52296	63.55661		21.94	0.00	0	460
<b>Total R209 Future</b>												<b>1,346,137.00</b>	<b>20</b>	<b>60,332</b>
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000	20.89	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put			41,828.74000	41.82874	42,117,810	20.89	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000	20.89	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put			41,720.41000	41.72041	42,009,480	20.89	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	20.89	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			41,937.22000	41.93722	42,226,290	20.89	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call			1,454.34000	1.45434	1,361,540	25.27	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			7,776.20000	7.77620	7,975,860	25.27	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			1,468.50000	1.46850	1,375,050	25.27	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			7,729.64000	7.72964	7,928,650	25.27	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			1,440.28000	1.44028	1,348,110	25.27	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			7,822.93000	7.82293	8,023,220	25.27	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Call			2,195.32000	2.19532	2,091,830	23.50	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Put			8,928.04000	8.92804	9,120,730	23.50	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Call			2,210.91000	2.21091	2,106,910	23.50	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Put			8,883.88000	8.88388	9,076,060	23.50	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Call			2,179.79000	2.17979	2,076,830	23.50	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Put			8,972.33000	8.97233	9,165,550	23.50	0.00	0	0
R209	On	06/05/2021	Bond Future	10.25	Put			9,199.36000	9.19936	9,396,340	20.88	0.00	0	0
R209	On	06/05/2021	Bond Future	10.25	Call			2,282.87000	2.28287	2,180,020	20.88	0.00	0	1,000
R209	On	06/05/2021	Bond Future	11.25	Call			4,310.18000	4.31018	4,155,100	21.67	0.00	0	0
R209	On	06/05/2021	Bond Future	11.25	Put			5,706.92000	5.70692	5,851,670	21.67	0.00	0	1,000
R209	On	06/05/2021	Bond Future	12.25	Call			7,011.07000	7.01107	6,809,870	22.93	0.00	0	0
R209	On	06/05/2021	Bond Future	12.25	Put			3,500.91000	3.50091	3,599,540	22.93	0.00	0	1,000
R209	On	06/05/2021	Bond Future	12.23	Call			6,951.51000	6.95151	6,751,110	22.90	0.00	0	0
R209	On	06/05/2021	Bond Future	12.23	Put			3,534.00000	3.53400	3,633,430	22.90	0.00	0	0
R209	On	06/05/2021	Bond Future	12.24	Call			6,981.38000	6.98138	6,780,590	22.91	0.00	0	0
R209	On	06/05/2021	Bond Future	12.24	Put			3,517.51000	3.51751	3,616,550	22.91	0.00	0	0
R209	On	06/05/2021	Bond Future	12.22	Call			6,921.87000	6.92187	6,721,880	22.88	0.00	0	0
R209	On	06/05/2021	Bond Future	12.22	Put			3,550.76000	3.55076	3,650,600	22.88	0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>3,000</b>
<b>Total For R209</b>												<b>1,346,137.00</b>	<b>20</b>	<b>63,332</b>
R210	On	06/08/2020	Bond Future			181.82458	181.82458	182.09960	182.09960			0.00	0	1,929
R210	On	05/11/2020	Bond Future			181.09428	181.09428	181.37318	181.37318			0.00	0	644
R210	On	04/02/2021	Bond Future			183.23267	183.23267	183.51571	183.51571			0.00	0	0
R210	On	06/05/2021	Bond Future			182.73349	182.73349	183.02026	183.02026			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,573</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>2,573</b>
R212 On 06/08/2020 Bond Future			165.61880	165.61880	165.45703	165.45703				0.00	0	7,008
R212 On 05/11/2020 Bond Future			167.39008	167.39008	167.22739	167.22739				0.00	0	1,526
R212 On 04/02/2021 Bond Future			167.07168	167.07168	166.90788	166.90788				0.00	0	0
R212 On 06/05/2021 Bond Future			169.08753	169.08753	168.92213	168.92213				0.00	0	0
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>8,534</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>8,534</b>
R213 On 06/08/2020 Bond Future			9.90775	84.36377	9.85954	84.63554		16.48		0.00	0	16,139
R213 On 05/11/2020 Bond Future			10.11150	81.71677	10.06126	81.99185		19.28		0.00	0	0
R213 On 04/02/2021 Bond Future			10.31825	82.66212	10.26582	82.94077		18.01		0.00	0	0
R213 On 06/05/2021 Bond Future			10.52489	80.10832	10.47024	80.39047		16.15		0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>16,139</b>
R213 On 06/08/2020 Bond Future	9.29	Call			259.97000	0.25997	203,000	15.66		0.00	0	0
R213 On 06/08/2020 Bond Future	9.29	Put			3,563.42000	3.56342	3,778,220	15.66		0.00	0	0
R213 On 06/08/2020 Bond Future	9.30	Call			269.59000	0.26959	211,070	15.67		0.00	0	0
R213 On 06/08/2020 Bond Future	9.30	Put			3,513.53000	3.51353	3,726,780	15.67		0.00	0	0
R213 On 06/08/2020 Bond Future	9.31	Call			279.48000	0.27948	219,380	15.68		0.00	0	0
R213 On 06/08/2020 Bond Future	9.31	Put			3,463.97000	3.46397	3,675,640	15.68		0.00	0	0
R213 On 05/11/2020 Bond Future	9.60	Call			2,321.78000	2.32178	2,198,010	18.82		0.00	0	0
R213 On 05/11/2020 Bond Future	9.60	Put			4,906.28000	4.90628	5,057,590	18.82		0.00	0	0
R213 On 05/11/2020 Bond Future	9.61	Call			2,343.85000	2.34385	2,219,350	18.83		0.00	0	0
R213 On 05/11/2020 Bond Future	9.61	Put			4,871.17000	4.87117	5,021,750	18.83		0.00	0	0
R213 On 05/11/2020 Bond Future	9.59	Call			2,299.83000	2.29983	2,176,800	18.81		0.00	0	0
R213 On 05/11/2020 Bond Future	9.59	Put			4,941.56000	4.94156	5,093,610	18.81		0.00	0	0
R213 On 04/02/2021 Bond Future	9.39	Put			7,272.86000	7.27286	7,444,070	17.47		0.00	0	0
R213 On 04/02/2021 Bond Future	9.40	Call			2,441.53000	2.44153	2,333,530	17.47		0.00	0	0
R213 On 04/02/2021 Bond Future	9.40	Put			7,234.26000	7.23426	7,404,910	17.47		0.00	0	0
R213 On 04/02/2021 Bond Future	9.41	Call			2,460.54000	2.46054	2,351,980	17.48		0.00	0	0
R213 On 04/02/2021 Bond Future	9.41	Put			7,195.80000	7.19580	7,365,890	17.48		0.00	0	0
R213 On 04/02/2021 Bond Future	9.39	Call			2,422.60000	2.42260	2,315,160	17.47		0.00	0	0
R213 On 06/05/2021 Bond Future	11.89	Put			2,058.46000	2.05846	2,124,520	17.22		0.00	0	0
R213 On 06/05/2021 Bond Future	11.90	Call			9,008.65000	9.00865	8,792,200	17.22		0.00	0	0
R213 On 06/05/2021 Bond Future	11.90	Put			2,044.44000	2.04444	2,110,140	17.22		0.00	0	0
R213 On 06/05/2021 Bond Future	11.91	Call			9,040.48000	9.04048	8,823,690	17.22		0.00	0	0
R213 On 06/05/2021 Bond Future	11.91	Put			2,030.49000	2.03049	2,095,850	17.22		0.00	0	0
R213 On 06/05/2021 Bond Future	11.89	Call			8,976.85000	8.97685	8,760,760	17.22		0.00	0	0
<b>Total R213 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R213</b>											<b>0.00</b>	<b>0</b>	<b>16,139</b>
R214	On	06/08/2020			11.27177	65.02015	11.21847	65.31144		23.59	0.00	0	19,898
R214	On	05/11/2020			11.47018	62.42307	11.41473	62.71774		27.81	0.00	0	100
R214	On	04/02/2021			11.67194	63.14532	11.61417	63.44372		25.88	0.00	0	0
R214	On	06/05/2021			11.87136	60.61300	11.81127	60.91506		23.43	0.00	0	0
<b>Total R214 Future</b>											<b>0.00</b>	<b>0</b>	<b>19,998</b>
R214	On	06/08/2020	9.98	Call			29.23000	0.02923	19,570	22.22	0.00	0	0
R214	On	06/08/2020	9.98	Put			7,468.99000	7.46899	7,750,620	22.22	0.00	0	0
R214	On	06/08/2020	9.99	Call			30.58000	0.03058	20,540	22.22	0.00	0	0
R214	On	06/08/2020	9.99	Put			7,404.72000	7.40472	7,685,970	22.22	0.00	0	0
R214	On	06/08/2020	9.97	Call			27.93000	0.02793	18,640	22.22	0.00	0	0
R214	On	06/08/2020	9.97	Put			7,533.41000	7.53341	7,815,410	22.22	0.00	0	0
R214	On	05/11/2020	10.25	Call			1,439.22000	1.43922	1,347,520	26.94	0.00	0	0
R214	On	05/11/2020	10.25	Put			8,198.66000	8.19866	8,401,630	26.94	0.00	0	0
R214	On	05/11/2020	10.26	Call			1,453.35000	1.45335	1,361,020	26.94	0.00	0	0
R214	On	05/11/2020	10.26	Put			8,149.80000	8.14980	8,352,140	26.94	0.00	0	0
R214	On	05/11/2020	10.24	Call			1,425.18000	1.42518	1,334,120	26.94	0.00	0	0
R214	On	05/11/2020	10.24	Put			8,247.71000	8.24771	8,451,320	26.94	0.00	0	0
R214	On	04/02/2021	10.32	Call			2,147.63000	2.14763	2,046,190	25.04	0.00	0	0
R214	On	04/02/2021	10.32	Put			9,510.67000	9.51067	9,707,630	25.04	0.00	0	0
R214	On	04/02/2021	10.33	Call			2,163.11000	2.16311	2,061,150	25.04	0.00	0	0
R214	On	04/02/2021	10.33	Put			9,463.88000	9.46388	9,660,320	25.04	0.00	0	0
R214	On	04/02/2021	10.31	Call			2,132.22000	2.13222	2,031,300	25.04	0.00	0	0
R214	On	04/02/2021	10.31	Put			9,557.61000	9.55761	9,755,090	25.04	0.00	0	0
R214	On	06/05/2021	12.26	Call			6,318.81000	6.31881	6,127,430	24.08	0.00	0	0
R214	On	06/05/2021	12.26	Put			4,122.05000	4.12205	4,232,730	24.08	0.00	0	0
R214	On	06/05/2021	12.27	Call			6,347.30000	6.34730	6,155,490	24.09	0.00	0	0
R214	On	06/05/2021	12.27	Put			4,103.10000	4.10310	4,213,350	24.09	0.00	0	0
R214	On	06/05/2021	12.25	Call			6,290.13000	6.29013	6,099,180	24.06	0.00	0	0
R214	On	06/05/2021	12.25	Put			4,140.88000	4.14088	4,251,990	24.06	0.00	0	0
<b>Total R214 Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>											<b>0.00</b>	<b>0</b>	<b>19,998</b>
<b>Total for Bond</b>											<b>36,485,158.80</b>	<b>394</b>	<b>1,303,306</b>
E170	On	01/08/2021			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			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>

Contract Details	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 ES23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES23A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES26 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES26A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R2044 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>
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>

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/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 06/08/2020 GOVI			688.70600	688.70600	690.83100	690.83100				6,887,060.00	1	1,022
GOVI On 05/11/2020 GOVI			695.97800	695.97800	698.12900	698.12900				0.00	0	0
GOVI On 04/02/2021 GOVI			704.02400	704.02400	706.20300	706.20300				0.00	0	0
GOVI On 06/05/2021 GOVI			712.34800	712.34800	714.55400	714.55400				0.00	0	0
<b>Total GOVI Future</b>										<b>6,887,060.00</b>	<b>1</b>	<b>1,022</b>
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			372,990.00000	37.29900	394,240,000			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			373,090.00000	37.30900	394,340,000			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			372,890.00000	37.28900	394,140,000			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			397,110.00000	39.71100	418,620,000			0.00	0	0
GOVI On 05/11/2020 GOVI	737.85	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/11/2020 GOVI	737.85	Put			397,210.00000	39.72100	418,720,000			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			397,010.00000	39.70100	418,520,000			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			447,470.00000	44.74700	469,260,000			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			447,570.00000	44.75700	469,360,000			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			447,370.00000	44.73700	469,160,000			0.00	0	0
GOVI On 06/05/2021 GOVI	678.67	Call			358,840.00000	35.88400	336,780,000			0.00	0	0
GOVI On 06/05/2021 GOVI	678.67	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/05/2021 GOVI	678.68	Call			358,740.00000	35.87400	336,680,000			0.00	0	0
GOVI On 06/05/2021 GOVI	678.68	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/05/2021 GOVI	678.69	Call			358,640.00000	35.86400	336,580,000			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GOVI On 06/05/2021 GOVI	678.69	Put			0.00000	0.00000	0,000			0.00	0	0
<b>Total GOVI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>										<b>6,887,060.00</b>	<b>1</b>	<b>1,022</b>
<b>Total for GOVI</b>										<b>6,887,060.00</b>	<b>1</b>	<b>1,022</b>
AL37 On 06/08/2020 Index Future			733.15000	733.15000	734.11000	734.11000				0.00	0	0
AL37 On 05/11/2020 Index Future			740.89200	740.89200	741.86500	741.86500				0.00	0	0
AL37 On 04/02/2021 Index Future			749.45700	749.45700	750.44500	750.44500				0.00	0	0
AL37 On 06/05/2021 Index Future			758.31800	758.31800	759.31900	759.31900				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 06/08/2020 Index Future			797.38300	797.38300	800.13200	800.13200				0.00	0	0
AL7T On 05/11/2020 Index Future			805.80200	805.80200	808.58500	808.58500				0.00	0	0
AL7T On 04/02/2021 Index Future			815.11800	815.11800	817.93600	817.93600				0.00	0	0
AL7T On 06/05/2021 Index Future			824.75500	824.75500	827.60800	827.60800				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 06/08/2020 Index Future			697.07800	697.07800	699.22900	699.22900				0.00	0	213
ALBI On 05/11/2020 Index Future			704.43900	704.43900	706.61600	706.61600				0.00	0	0
ALBI On 04/02/2021 Index Future			712.58200	712.58200	714.78800	714.78800				0.00	0	0
ALBI On 06/05/2021 Index Future			721.00700	721.00700	723.24100	723.24100				0.00	0	0
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>213</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>213</b>
IGOV On 06/08/2020 Index Future			248.73900	248.73900	248.65800	248.65800				0.00	0	1,207
IGOV On 05/11/2020 Index Future			251.42800	251.42800	251.34700	251.34700				0.00	0	47
IGOV On 04/02/2021 Index Future			254.39500	254.39500	254.31500	254.31500				0.00	0	0
IGOV On 06/05/2021 Index Future			257.46300	257.46300	257.38200	257.38200				0.00	0	0
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>1,254</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>1,254</b>
<b>Total for Index</b>										<b>0.00</b>	<b>0</b>	<b>1,467</b>
JIBAR F On 19/08/2020 Jibar Future			3.63500	96.36500	3.63500	96.36500				0.00	0	0
JIBAR F On 16/09/2020 Jibar Future			3.55500	96.44500	3.58500	96.41500				0.00	0	0
JIBAR F On 21/10/2020 Jibar Future			3.46500	96.53500	3.49500	96.50500				0.00	0	0
JIBAR F On 18/11/2020 Jibar Future			3.46500	96.53500	3.48500	96.51500				0.00	0	0
JIBAR F On 15/12/2020 Jibar Future			3.44500	96.55500	3.47500	96.52500				0.00	0	30
JIBAR F On 20/01/2021 Jibar Future			3.45500	96.54500	3.47500	96.52500				0.00	0	0
JIBAR F On 17/03/2021 Jibar Future			3.46000	96.54000	3.50000	96.50000				0.00	0	0
JIBAR F On 15/06/2021 Jibar Future			3.62000	96.38000	3.67000	96.33000				0.00	0	0
JIBAR F On 15/09/2021 Jibar Future			3.65500	96.34500	3.70500	96.29500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR F On 15/12/2021 Jibar Future			3.90000	96.10000	3.96000	96.04000				0.00	0	0
JIBAR F On 16/03/2022 Jibar Future			3.98500	96.01500	4.04500	95.95500				0.00	0	0
JIBAR F On 15/06/2022 Jibar Future			4.48500	95.51500	4.54500	95.45500				0.00	0	0
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>30</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>30</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>30</b>
5Y STN On 21/12/2021 Interest Rate Swap			90.64000	90.64000	90.65000	90.65000				0.00	0	51
<b>Total 5Y STND Future</b>										<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total For 5Y STND</b>										<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total for Interest Rate Swap</b>										<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total for Derivatives :</b>										<b>43,372,218.80</b>	<b>395</b>	<b>1,305,876</b>
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.00000				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			5.48500	105.36163	5.48500	105.34605				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	107.08300	10.00000	107.05400				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	104.25357	11.37000	104.22154				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	104.49454	11.81000	104.46196				0.00	0	0
<b>Total AB020U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB020U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB021U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB021U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB023U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB023U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB024L On 05/05/2021 Spot Bond			100.00000	60.98005	100.00000	60.84583				0.00	0	0
<b>Total AB024U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB024U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB025U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB025U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB026L On 20/08/2021 Spot Bond			100.00000	53.28072	100.00000	53.16216				0.00	0	0
<b>Total AB026U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB026U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB028U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB028U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB029U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB029U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB030U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB030U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB031U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB031U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB032U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB032U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB033U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB033U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB034U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB034U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AB035U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For AB035U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABC12'On 25/11/2020 Spot Bond			10.00000	107.29600	10.00000	107.26800				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			4.80000	4.80000	4.80000	4.80000				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	0.00000				0.00	0	0
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABF003'On 18/07/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ABF003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABF003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABF007'On 01/12/2030 Spot Bond					0.00000	0.00000				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>
ABF19U'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	0.00000				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>
ABFN14'On 14/05/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
<b>Total ABFN15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN16'On 11/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN18'On 26/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2'On 30/05/2022 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 ABFN21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2:On 30/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2:On 25/05/2027 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	2,800,000,000	2,800,000,000
<b>Total ABFN27 SPOT</b>										<b>0.00</b>	<b>2,800,000,000</b>	<b>2,800,000,000</b>
<b>Total For ABFN27</b>										<b>0.00</b>	<b>2,800,000,000</b>	<b>2,800,000,000</b>
ABFN2:On 29/08/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN3:On 15/11/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	1,000,000,000
<b>Total ABFN34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For ABFN34</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
ABFN3:On 07/02/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	80,000,000
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
ABFN4:On 16/09/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total ABFN44 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 ABFN44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN4 On 14/10/2026 Spot Bond					0.00000	0.00000				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>
ABFN4 On 24/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABJ01 On 03/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK12 On 20/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ABK12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK8 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ABK8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI03 On 13/10/2021 Spot Bond			5.68000	5.68000	5.68000	5.68000				0.00	0	0
<b>Total ABKI03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI03 On 13/10/2021 Spot Bond			100.00000	48.89681	100.00000	48.79679				0.00	0	0
<b>Total ABKI03/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI03/R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI04 On 13/03/2024 Spot Bond			8.66000	8.66000	8.66000	8.66000				0.00	0	0
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	15.46260	100.00000	15.43116				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	0.00000				0.00	0	0
<b>Total ABKS1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKS1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN05 On 18/04/2021 Spot Bond			4.11000	211.38650	4.11000	211.39854				0.00	0	0
<b>Total ABN05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN61 On 31/01/2025 Spot Bond			4.86000	4.86000	4.86000	4.86000				0.00	0	0

Contract Details	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			5.41000	5.41000	5.41000	5.41000				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			5.51000	5.51000	5.51000	5.51000				0.00	0	0
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN67 On 28/02/2023 Spot Bond			6.32500	6.32500	6.32500	6.32500				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			8.97500	8.97500	8.97500	8.97500				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			4.98500	4.98500	4.98500	4.98500				0.00	0	0
<b>Total ABN80 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN80</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN87 On 21/12/2026 Spot Bond			9.52000	9.52000	9.52000	9.52000				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			4.81500	105.87532	4.81500	105.86156				0.00	0	620,000,000
<b>Total ABS11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>620,000,000</b>
<b>Total For ABS11</b>										<b>0.00</b>	<b>0</b>	<b>620,000,000</b>
ABS13 On 14/05/2022 Spot Bond			5.72000	108.51670	5.72000	108.50008				0.00	0	0
<b>Total ABS13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS14 On 11/11/2020 Spot Bond			5.04000	103.05621	5.04000	103.04220				0.00	0	0
<b>Total ABS14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS15 On 11/11/2022 Spot Bond			5.14500	111.81533	5.14500	111.79989				0.00	0	0
<b>Total ABS15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS16 On 11/11/2025 Spot Bond			7.11000	116.31990	7.11000	116.29781				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABS17 On 11/11/2027 Spot Bond			8.32000	114.53900	8.32000	114.51364				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			5.56500	115.44113	5.56500	115.42391				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>
ABS7 On 11/09/2026 Spot Bond			7.47000	109.61833	7.47000	109.59649				0.00	0	0
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS7/ROn 11/09/2026 Spot Bond			100.00000	12.42505	100.00000	12.39769				0.00	0	0
<b>Total ABS7/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS7/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABSI2 On 07/12/2023 Spot Bond			3.60000	3.60000	3.60000	3.60000				0.00	0	0
<b>Total ABSI2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABSI4 On 31/01/2022 Spot Bond			2.96000	163.81589	2.96000	163.83019				0.00	0	0
<b>Total ABSI4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABT01U On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ABT01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABT02U On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ABT02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABT03U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ABT03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABT04U On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ABT04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABX01 On 10/07/2024 Spot Bond			10.42000	10.42000	10.42000	10.42000				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>
ACIF1U On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ACIF1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	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 ACIF1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL089On 25/11/2020 Spot Bond			10.00000	107.29600	10.00000	107.26800				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>
ACL097On 20/12/2025 Spot Bond					0.00000	0.00000				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>
ACL098On 20/12/2025 Spot Bond					0.00000	0.00000				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>
ACL127On 20/09/2021 Spot Bond					0.00000	0.00000				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>
ACL128On 20/09/2021 Spot Bond					0.00000	0.00000				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>
ACL129On 20/09/2021 Spot Bond					0.00000	0.00000				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>
ACL142On 25/11/2020 Spot Bond			10.00000	107.29600	10.00000	107.26800				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>
ACL145On 20/12/2021 Spot Bond					0.00000	0.00000				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>
ACL185On 20/09/2022 Spot Bond					0.00000	0.00000				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>
ACL187On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ACL187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL188On 20/09/2020 Spot Bond					0.00000	0.00000				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>
ACL193On 20/09/2022 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 ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL194 On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL201 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL202 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL203 On 30/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL204 On 14/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL214 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ACL214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL217 On 20/12/2023 Spot Bond					0.00000	0.00000				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>
ACL220 On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ACL220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL221 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ACL221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL222 On 20/09/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	2,400,000,000	1,200,000,000
<b>Total AECI01 SPOT</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,200,000,000</b>
<b>Total For AECI01</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,200,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AECI02 On 11/09/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2A:On 18/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total AHF2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2B:On 18/07/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
<b>Total AHF2C3 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 AHF2C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A:On 18/04/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5A:On 21/08/2023 Spot Bond			6.01500	114.78636	6.01500	114.76767				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	0.00000				0.00	0	0
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5C:On 21/08/2023 Spot Bond					0.00000	0.00000				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	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 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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>
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
<b>Total AIG2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIG2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR02 On 30/04/2023 Spot Bond			6.51500	115.53894	6.51500	115.51870				0.00	0	110,000,000
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
AIR04 On 29/05/2024 Spot Bond			6.01500	112.32331	6.01500	112.30523				0.00	0	0
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AIR04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIR05 On 29/05/2030 Spot Bond			11.71000	91.59354	11.71000	91.56522				0.00	0	0
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AIRL01 On 30/04/2028 Spot Bond			5.84000	168.28258	5.84000	168.28436				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>
AIRT1U On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AIRT1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRT1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF04 On 21/10/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	1,400,000,000	700,000,000
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
<b>Total For APF06</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
APF07 On 25/06/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
<b>Total APF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF09 On 24/07/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
<b>Total APF10 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 APF10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
APF11 On 16/09/2020 Spot Bond					0.00000	0.00000				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
<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



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AS294U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS294U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS343U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS343U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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
<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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS430L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS430U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS430U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS433L On 21/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS433U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS433U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS441L On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	500,000,000
<b>Total AS441U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For AS441U</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
AS442L On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	700,000,000
<b>Total AS442U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
<b>Total For AS442U</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
AS447L On 19/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS447U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS447U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02L On 07/12/2033 Spot Bond			5.76000	208.63168	5.76000	208.63436				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			5.77500	187.05958	5.77500	187.06191				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>
ASN08L On 20/09/2020 Spot Bond					0.00000	0.00000				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 03/09/2020 Spot Bond					0.00000	0.00000				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>
ASN08L On 01/10/2020 Spot Bond					0.00000	0.00000				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>
ASN09L On 16/10/2020 Spot Bond					0.00000	0.00000				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>
ASN09L On 21/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN092 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 ASN092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN092 On 10/11/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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>
ASN113 On 07/03/2021 Spot Bond					0.00000	0.00000				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>
ASN115 On 10/12/2020 Spot Bond					0.00000	0.00000				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>
ASN121 On 20/12/2020 Spot Bond					0.00000	0.00000				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>
ASN134 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN135 On 05/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN137 On 31/01/2022 Spot Bond			3.69000	162.05581	3.69000	162.06676				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>
ASN140 On 30/03/2021 Spot Bond					0.00000	0.00000				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>
ASN144 On 28/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN144 On 20/06/2021 Spot Bond					0.00000	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 ASN145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN145 On 04/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN146 On 04/05/2021 Spot Bond					0.00000	0.00000				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>
ASN147 On 31/01/2022 Spot Bond			3.73500	161.94814	3.73500	161.95888				0.00	0	0
<b>Total ASN149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN149 On 31/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN150 On 02/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN152 On 31/03/2028 Spot Bond			6.05000	162.74296	6.05000	162.74382				0.00	0	0
<b>Total ASN154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN154 On 29/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN156 On 06/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN157 On 27/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN159 On 08/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN160</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN160 On 19/08/2021 Spot Bond					0.00000	0.00000				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN16:On 29/08/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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 30/06/2022 Spot Bond					0.00000	0.00000				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			5.70000	92.03713	5.70000	92.03839				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	0.00000				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	0.00000				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	0.00000				0.00	0	13,400,000
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,400,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	<b>13,400,000</b>
ASN204 On 24/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN208 On 24/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN209 On 28/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN210 On 29/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN214 On 29/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN255 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN255</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN255 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN264 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN274 On 15/08/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN279 On 21/08/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN286 On 26/09/2023 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 ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN30(On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN31(On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN31(On 20/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN31(On 31/03/2029 Spot Bond			5.35500	5.35500	5.35500	5.35500				0.00	0	0
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN31(On 28/02/2033 Spot Bond			5.89000	5.89000	5.89000	5.89000				0.00	0	0
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN32(On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN32(On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN33(On 09/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN33(On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN33(On 31/01/2038 Spot Bond			5.81000	90.71197	5.81000	90.71293				0.00	0	0
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN34(On 20/06/2024 Spot Bond					0.00000	0.00000				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN34: On 12/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN342 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN342</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN34: On 12/02/2021 Spot Bond					0.00000	0.00000				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>
ASN34: On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	16,000,000	15,500,000
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>16,000,000</b>	<b>15,500,000</b>
<b>Total For ASN346</b>										<b>0.00</b>	<b>16,000,000</b>	<b>15,500,000</b>
ASN35: On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN35: On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN35: On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN36: On 30/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN36: On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN37: On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN37: On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN38: On 29/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN38: On 15/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN383 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 ASN383</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN383 On 15/03/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN415 On 05/12/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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 17/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN444 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN444</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN444 On 17/06/2021 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 ASN445 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN445</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN445 On 22/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN449 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN449</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN449 On 23/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN450 On 01/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN453 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN453</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN453 On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ASN458 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN458</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN458 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	100,000,000
<b>Total ASN459 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For ASN459</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
ASN459 On 17/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ASN460 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN460</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN460 On 17/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ASN461 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN461</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN461 On 28/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			600,000,000,000,000.00	6,000,000,000	6,000,000,000	
<b>Total ASN462 SPOT</b>										<b>10,000,000,000,000.00</b>	<b>6,000,000,000</b>	<b>6,000,000,000</b>
<b>Total For ASN462</b>										<b>10,000,000,000,000.00</b>	<b>6,000,000,000</b>	<b>6,000,000,000</b>
ASN462 On 31/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			600,000,000,000,000.00	6,000,000,000	6,000,000,000	
<b>Total ASN463 SPOT</b>										<b>10,000,000,000,000.00</b>	<b>6,000,000,000</b>	<b>6,000,000,000</b>
<b>Total For ASN463</b>										<b>10,000,000,000,000.00</b>	<b>6,000,000,000</b>	<b>6,000,000,000</b>
ASN463 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	0.00000				0.00	0	0
<b>Total BAW18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW19 On 05/12/2020 Spot Bond			5.61500	102.63275	5.61500	102.61729				0.00	0	1,000,000,000
<b>Total BAW19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For BAW19</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
BAW21 On 24/03/2022 Spot Bond			5.57500	108.88404	5.57500	108.86776				0.00	0	100,000,000
<b>Total BAW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For BAW21</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
BAW21 On 24/03/2022 Spot Bond			9.30000	102.99938	9.30000	102.97393				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	0.00000				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>
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAW26U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW26U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAW27U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW27U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW28 On 06/06/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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>
BAW32 On 14/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAW32U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW32U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA57 On 31/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total BAYA57 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 BAYA57</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA62 On 30/09/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total BAYA65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA66 On 31/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total BAYA66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA67 On 31/03/2023 Spot Bond			8.21500	8.21500	8.21500	8.21500				0.00	0	0
<b>Total BAYA67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA69 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total BAYA69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA70 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total BAYA70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA70</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA71 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total BAYA71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA72 On 31/03/2026 Spot Bond			11.03000	11.03000	11.03000	11.03000				0.00	0	0
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA73 On 31/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total BAYA73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA74 On 01/07/2024 Spot Bond					0.00000	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 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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA78 On 31/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA79 On 30/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA80</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA80 On 30/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total BAYA81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB08 On 30/09/2020 Spot Bond					0.00000	0.00000				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>
BAYB12 On 30/06/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB15 On 30/09/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>
BAYB20 On 30/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total BAYB20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD2U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD3U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD4U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD5U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD6U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BAYD6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC127 On 08/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total BC127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ15 On 09/11/2020 Spot Bond					0.00000	0.00000				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	0.00000				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			7.97500	7.97500	7.97500	7.97500				0.00	0	0
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD302U On 18/04/2028 Spot Bond			100.00000	10.19500	100.00000	10.17244				0.00	0	0
<b>Total BD302U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD302U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BDX211 On 05/08/2033 Spot Bond					0.00000	0.00000				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	0.00000				0.00	500,000,000	250,000,000
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
<b>Total For BDX31</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
BDX32 On 01/04/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total BDX32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BDX32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BDX33 On 08/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total BDX33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BDX33</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			5.71500	104.95940	5.71500	104.94308				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	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 BGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL07 On 03/09/2022 Spot Bond			7.01500	113.78921	7.01500	113.76789				0.00	0	0
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL08 On 03/09/2022 Spot Bond					0.00000	0.00000				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			5.71500	104.57025	5.71500	104.55406				0.00	0	0
<b>Total BGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL10 On 05/05/2021 Spot Bond					0.00000	0.00000				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			6.91500	106.76903	6.91500	106.74931				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	0.00000				0.00	0	0
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL13 On 20/08/2021 Spot Bond			6.01500	110.82222	6.01500	110.80419				0.00	0	0
<b>Total BGL13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL14 On 03/11/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL16 On 25/05/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	1,400,000,000	700,000,000
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
<b>Total For BGL17</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL18 On 30/09/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID08 On 30/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID09 On 15/11/2021 Spot Bond					0.00000	0.00000				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	0.00000				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			5.75500	113.21396	5.75500	113.19650				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	0.00000				0.00	600,000,000	300,000,000
<b>Total BID12 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For BID12</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
BID13 On 14/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID14 On 28/10/2022 Spot Bond					0.00000	0.00000				0.00	0	1,100,000,000
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
BID15 On 28/10/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BNPP0:On 12/10/2028 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	410,000,000
<b>Total BPPF04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>410,000,000</b>
<b>Total For BPPF04</b>										<b>0.00</b>	<b>0</b>	<b>410,000,000</b>
BPPF0:On 22/03/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	500,000,000	250,000,000
<b>Total BPPF11 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
<b>Total For BPPF11</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
BPPF1:On 09/10/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
<b>Total BPPF16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF1:On 19/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total BPPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF1:On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	500,000,000	250,000,000
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
<b>Total For BPPF19</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
BPPF2:On 19/11/2024 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 BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF2 On 26/02/2023 Spot Bond					0.00000	0.00000				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>
BPPF2 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BPPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF2 On 16/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2A1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2A1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2A1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2A2 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2A2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2A2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2B1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2C1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ21 On 27/03/2021 Spot Bond					0.00000	0.00000				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	0.00000				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		350,000,000,000,000.00		3,500,000,000	1,750,000,000	
<b>Total BWZJ23 SPOT</b>								<b>50,000,000,000,000.00</b>		<b>3,500,000,000</b>	<b>1,750,000,000</b>	
<b>Total For BWZJ23</b>								<b>50,000,000,000,000.00</b>		<b>3,500,000,000</b>	<b>1,750,000,000</b>	
BX161 On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BX161U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX161U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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>
CBL24 On 02/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CBL24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL26 On 06/05/2021 Spot Bond			4.63500	107.28031	4.63500	107.26696				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>
CBL28 On 21/05/2021 Spot Bond					0.00000	0.00000				0.00	4,000,000,000	2,000,000,000
<b>Total CBL28 SPOT</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For CBL28</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
CBL29 On 30/04/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT01 On 23/06/2023 Spot Bond			7.77000	113.31070	7.77000	113.28710			18,259,500,000,000.00		2,350,000,000	17,040,000,000
<b>Total CCT01 SPOT</b>									<b>18,259,500,000,000.00</b>		<b>2,350,000,000</b>	<b>17,040,000,000</b>
<b>Total For CCT01</b>									<b>18,259,500,000,000.00</b>		<b>2,350,000,000</b>	<b>17,040,000,000</b>
CCT02 On 12/06/2024 Spot Bond			8.95000	109.84408	8.95000	109.81780				0.00	0	3,500,000,000
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,500,000,000</b>
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	<b>3,500,000,000</b>
CCT03 On 15/03/2025 Spot Bond			8.81500	112.67620	8.81500	112.64978				0.00	0	500,000
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	<b>500,000</b>
CCT04 On 17/07/2027 Spot Bond			9.77000	102.12664	9.77000	102.10017				0.00	0	317,408,800
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>317,408,800</b>
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	<b>317,408,800</b>
CGR14.On 25/11/2020 Spot Bond			10.00000	107.29610	10.00000	107.26770				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total CGR38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CGR39U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR39U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CGR40U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR41 On 25/06/2021 Spot Bond					0.00000	0.00000				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	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 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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>
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>
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>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLC2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLC2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	10.11000				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	158.18528	3.14000	158.19837				0.00	0	0
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN198 On 13/09/2021 Spot Bond			3.66000	3.66000	3.66000	3.66000				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	107.29600	10.00000	107.26800				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	107.29600	10.00000	107.26800				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	107.29600	10.00000	107.26800				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>
CLN315 On 20/03/2023 Spot Bond			8.12500	107.93252	8.12500	107.90917				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	0.00000				0.00	0	0
<b>Total CLN317 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 CLN317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN345 On 20/12/2023 Spot Bond					0.00000	0.00000				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			6.78500	115.56782	6.78500	115.54688				0.00	0	0
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN365 On 20/03/2024 Spot Bond			8.92500	116.77946	8.92500	116.75176				0.00	0	0
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN366 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN370 On 26/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN371 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN376 On 20/03/2021 Spot Bond			5.61000	106.05571	5.61000	106.03976				0.00	0	0
<b>Total CLN376 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN376</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN379 On 20/03/2024 Spot Bond			10.98000	102.25500	10.98000	102.22531				0.00	0	0
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN380 On 20/09/2024 Spot Bond			11.00000	103.67407	11.00000	103.64390				0.00	0	0
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN382 On 20/03/2021 Spot Bond					0.00000	0.00000				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			8.71500	115.41426	8.71500	115.38751				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN394 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN398 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN399 On 18/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN409 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN409</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN409 On 20/09/2020 Spot Bond					0.00000	0.00000				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>
CLN410 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN411</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN411 On 18/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN412 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN412</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN412 On 20/09/2020 Spot Bond					0.00000	0.00000				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN415 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN415 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN415</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN416 On 18/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN416 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN416</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN418 On 23/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN418 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN418</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN419 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN419 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN419</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN420 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN420 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN420</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN421 On 26/01/2021 Spot Bond					0.00000	0.00000				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>
CLN422 On 20/12/2020 Spot Bond					0.00000	0.00000				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>
CLN423 On 20/12/2020 Spot Bond					0.00000	0.00000				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>
CLN424 On 20/12/2020 Spot Bond					0.00000	0.00000				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>
CLN425 On 20/12/2020 Spot Bond					0.00000	0.00000				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>
CLN426 On 20/12/2020 Spot Bond					0.00000	0.00000				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>
CLN429 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN429 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 CLN429</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN430 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN430 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN430</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN431 On 20/12/2020 Spot Bond					0.00000	0.00000				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>
CLN432 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN432 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN432</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN433 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN433 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN433</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN434 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN434 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN434</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN435 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN435 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN435</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN436 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN436 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN436</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN437 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN437 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN437</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN438 On 03/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN438 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN438</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN439 On 20/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN439 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN439</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN440 On 20/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN440 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN440</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN441 On 24/05/2021 Spot Bond			5.51000	106.52672	5.51000	106.51099				0.00	0	0
<b>Total CLN441 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN441</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN442 On 31/01/2022 Spot Bond			3.66000	162.12764	3.66000	162.13873				0.00	0	0
<b>Total CLN442 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN442</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN443 On 31/01/2025 Spot Bond			7.11000	119.41431	7.11000	119.41148				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN454 On 31/01/2025 Spot Bond			7.35000	118.22405	7.35000	118.22048				0.00	0	0
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN455 On 20/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN456 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN456</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN457 On 17/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN457 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN457</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN458 On 29/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN458 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN458</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN460 On 29/11/2021 Spot Bond					0.00000	0.00000				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>
CLN464 On 13/03/2022 Spot Bond			6.21500	109.46090	6.21500	109.44270				0.00	0	0
<b>Total CLN464 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN464</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN465 On 14/03/2022 Spot Bond					0.00000	0.00000				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>
CLN466 On 28/03/2022 Spot Bond					0.00000	0.00000				0.00	500,000,000	250,000,000
<b>Total CLN468 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
<b>Total For CLN468</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
CLN469 On 28/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN469 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN469</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN472 On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN475 On 23/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN475 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN475</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN476 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN476 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN476</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN477 On 29/11/2021 Spot Bond			100.00000	40.80861	100.00000	40.71878				0.00	0	0
<b>Total CLN477 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN477</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN482 On 20/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN482 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN482</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN483 On 20/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN483 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN483</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN484 On 02/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN484 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN484</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN485 On 02/12/2021 Spot Bond			5.71000	106.41747	5.71000	106.40109				0.00	0	0
<b>Total CLN485 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN485</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN486 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN486 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN486</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN487 On 23/06/2021 Spot Bond			9.21500	104.35153	9.21500	104.32585				0.00	0	0
<b>Total CLN487 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN487</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN488 On 28/07/2022 Spot Bond			6.01500	105.72218	6.01500	105.70497				0.00	0	0
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN490 On 28/03/2022 Spot Bond					0.00000	0.00000				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>
CLN493 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN493 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 CLN493</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN493 On 29/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN495 On 04/09/2024 Spot Bond			6.41500	116.86630	6.41500	116.84625				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	0.00000				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 20/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN499 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN499</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN500 On 10/10/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN510 On 14/11/2022 Spot Bond					0.00000	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 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	103.46597	9.96000	103.43864				0.00	0	0
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN516 On 30/10/2022 Spot Bond			10.01000	102.23976	10.01000	102.21248				0.00	0	0
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN517 On 25/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN518 On 30/06/2022 Spot Bond			9.60000	100.56522	9.60000	100.53946				0.00	0	0
<b>Total CLN519 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN519</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN519 On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN520 On 17/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN521 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN521</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN521 On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN522 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN523 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN523</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN523 On 09/09/2022 Spot Bond			9.20000	103.35472	9.20000	103.32946				0.00	0	0
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN524 On 24/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN525 On 26/04/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN527 On 21/02/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>
CLN533 On 20/06/2023 Spot Bond					0.00000	0.00000				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					0.00000	0.00000				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 18/07/2025 Spot Bond			9.20000	9.20000	9.20000	9.20000				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 18/07/2023 Spot Bond					0.00000	0.00000				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 25/01/2023 Spot Bond					0.00000	0.00000				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>
CLN540 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN541 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN541 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 CLN541</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN542 On 30/05/2022 Spot Bond					0.00000	0.00000				0.00	0	14,273,495,000
<b>Total CLN542 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,273,495,000</b>
<b>Total For CLN542</b>										<b>0.00</b>	<b>0</b>	<b>14,273,495,000</b>
CLN545 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN546 On 21/08/2026 Spot Bond			8.67000	110.44825	8.67000	110.42250				0.00	0	0
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN547 On 29/03/2025 Spot Bond			8.72000	108.22658	8.72000	108.20148				0.00	0	0
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN548 On 12/11/2025 Spot Bond			8.81000	107.56058	8.81000	107.53538				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>
CLN55 On 18/04/2028 Spot Bond					0.00000	0.00000				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>
CLN553 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN554 On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN555 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN555 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN555</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN556 On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN557 On 12/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN558 On 24/11/2024 Spot Bond					0.00000	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 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	0.00000				0.00	0	4,000,000,000
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	100.00000				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	0.00000				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			10.19000	101.13938	10.19000	101.12073				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			8.67000	107.46644	8.67000	107.44979				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	0.00000				0.00	0	0
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN564 On 21/02/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN570 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN570 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN570</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN571 On 12/11/2025 Spot Bond			8.90000	105.71946	8.90000	105.70266				0.00	0	0
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN572 On 12/11/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN573 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	500,000,000	250,000,000
<b>Total CLN573 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
<b>Total For CLN573</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
CLN574 On 11/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN575 On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN576 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN576 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN576</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN577 On 20/06/2024 Spot Bond					0.00000	0.00000				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>
CLN578 On 18/04/2026 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN579 On 02/04/2024 Spot Bond					0.00000	0.00000				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>
CLN581 On 10/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN582 On 30/05/2022 Spot Bond					0.00000	0.00000				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>

Contract Details	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 CLN582</b>										<b>0.00</b>	<b>0</b>	<b>27,500,000,000</b>
CLN582 On 16/09/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN585 On 16/09/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total CLN588 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN588</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN588 On 18/06/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			5.33000	124.62063	5.33000	124.62357				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	0.00000				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 27/06/2022 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 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	0.00000				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	9.16000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN600 On 18/06/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	8.74500				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	0.00000				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	0.00000				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	0.00000				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN607 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN608 On 22/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN609 On 30/04/2023 Spot Bond			9.32000	102.08727	9.32000	102.06187				0.00	0	0
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN61 On 02/03/2028 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN610 On 23/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN611 On 14/04/2026 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN612 On 07/03/2025 Spot Bond					0.00000	0.00000				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>
CLN613 On 22/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN614 On 30/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN615 On 30/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN616 On 20/12/2029 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN617 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN617 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 CLN617</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN617 On 20/12/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN623 On 25/01/2023 Spot Bond					0.00000	0.00000				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			6.28500	106.13759	6.28500	106.11955				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	0.00000				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	0.00000				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			12.51000	83.08247	12.51000	83.05477				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	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 CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN630 On 19/08/2025 Spot Bond			9.37000	104.52084	9.37000	104.49455				0.00	0	0
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN631 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN632 On 21/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN633 On 09/10/2034 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN634 On 09/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN635 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN636 On 21/11/2024 Spot Bond					0.00000	0.00000				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>
CLN637 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN638 On 19/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN639 On 12/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN639 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN639</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN640 On 19/08/2025 Spot Bond					0.00000	0.00000				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN643 On 17/10/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN644 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN645 On 18/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN646 On 29/01/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN647 On 18/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN648 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN649 On 31/05/2026 Spot Bond					0.00000	0.00000				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>
CLN650 On 19/08/2025 Spot Bond					0.00000	0.00000				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>
CLN651 On 19/11/2022 Spot Bond					0.00000	0.00000				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>
CLN652 On 19/08/2025 Spot Bond					0.00000	0.00000				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>
CLN653 On 18/02/2021 Spot Bond					0.00000	0.00000				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>
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN654 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 CLN654</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN654 On 22/03/2030 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total CLN660 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN660</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN660 On 20/06/2023 Spot Bond					0.00000	0.00000				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>
CLN661 On 20/12/2023 Spot Bond					0.00000	0.00000				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>
CLN662 On 20/12/2024 Spot Bond					0.00000	0.00000				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>
CLN663 On 20/12/2023 Spot Bond					0.00000	0.00000				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>
CLN664 On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN665 On 02/04/2026 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 CLN666 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN666</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN666 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN667 On 02/05/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN668 On 18/09/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN669 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN669</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN669 On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN670 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN671 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN671</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN671 On 09/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN672 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN672</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN672 On 31/01/2025 Spot Bond			5.94777	126.61274	5.94777	126.58645				0.00	0	0
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN673 On 31/01/2025 Spot Bond			5.94777	126.58342	5.94777	126.55389				0.00	0	0
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN674 On 18/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN675 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN675</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN675 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN676 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN678 On 02/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN678 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN678</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN679 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN680 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN681 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN682 On 07/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN683 On 21/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN684 On 21/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN685 On 12/02/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN686 On 21/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN686 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN686</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN687 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN688 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN689 On 21/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN689 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 CLN689</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN690 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN691 On 01/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN692 On 21/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN693 On 17/05/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN694 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	9.51000				0.00	0	0
<b>Total CLN694 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN694</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN695 On 07/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN695 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN695</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	9.57000				0.00	0	0
<b>Total CLN696 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN696</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	11.19500				0.00	0	0
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	11.45500				0.00	0	0
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN699 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN700 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN700</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN701 On 11/11/2022 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 CLN701 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN701</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN702 On 31/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN703 On 28/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLN703 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN703</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN704 On 12/02/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN81 On 18/04/2028 Spot Bond			7.97500	102.91345	7.97500	102.89147				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>
CLNF16 On 17/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLNF16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COJ05 On 05/06/2023 Spot Bond			7.61500	113.18756	7.61500	113.16445				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			5.92500	106.67597	5.92500	106.65905				0.00	0	0
<b>Total COJ07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COJ08 On 22/06/2026 Spot Bond			9.77000	108.35990	9.77000	108.33165				0.00	0	0
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COJG0 On 09/06/2024 Spot Bond			6.19500	114.74895	6.19500	114.72982				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			6.85000	108.20446	6.85000	108.18455				0.00	0	0
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
COT02 On 03/04/2028 Spot Bond			10.23000	102.87779	10.23000	102.84976				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
COT03 On 05/06/2028 Spot Bond			10.32000	96.63303	10.32000	96.60646				0.00	0	0
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPV01 On 30/06/2029 Spot Bond			9.21500	9.21500	9.21500	9.21500				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	0.00000				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	0.00000				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>
CSA05U 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>
CSD05U 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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total DENG88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG9 On 20/08/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total DENG93 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 DENG93</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG9 On 27/09/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DSY02 On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			800,000,000,000,000.00	18,000,000,000	45,000,000,000	
<b>Total DSY02U SPOT</b>									<b>10,000,000,000,000.00</b>	<b>18,000,000,000</b>	<b>45,000,000,000</b>	
<b>Total For DSY02U</b>									<b>10,000,000,000,000.00</b>	<b>18,000,000,000</b>	<b>45,000,000,000</b>	
DSY03 On 21/11/2024 Spot Bond			9.12000	9.12000	9.12000	9.12000			0.00	0	0	
<b>Total DSY03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DSY03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
DSY03 On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			800,000,000,000,000.00	18,000,000,000	45,000,000,000	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total DSY03U SPOT</b>										<b>10,000,000,000,000.00</b>	<b>18,000,000,000</b>	<b>45,000,000,000</b>
<b>Total For DSY03U</b>										<b>10,000,000,000,000.00</b>	<b>18,000,000,000</b>	<b>45,000,000,000</b>
DSY04 On 21/08/2026 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total DSY04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DSY05 On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total DSY05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DSY06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total DSY06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DV2021 On 18/06/2021 Spot Bond			5.96500	103.49671	5.96500	103.48009				0.00	0	200,000,000
<b>Total DV2021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For DV2021</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
DV23 On 27/02/2023 Spot Bond			6.39500	112.50596	6.39500	112.48650			206,520,130,000.00		32,294,000	48,821,300
<b>Total DV23 SPOT</b>									<b>206,520,130,000.00</b>		<b>32,294,000</b>	<b>48,821,300</b>
<b>Total For DV23</b>									<b>206,520,130,000.00</b>		<b>32,294,000</b>	<b>48,821,300</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	24.78238	100.00000	24.72723				0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	24.78238	100.00000	24.72723				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			5.88500	116.22274	5.88500	116.20422				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	104.11167	9.69000	104.08461				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.11167	9.69000	104.08461				0.00	0	0
<b>Total DV24/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV24/R2023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DV29 On 18/02/2029 Spot Bond			11.71000	95.71576	11.71000	95.68585				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	104.28502	10.10000	104.25679				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.28502	10.10000	104.25679				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	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 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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total DVF22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF22(On 29/08/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
<b>Total DVF22C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF22C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF24 On 23/10/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF27 On 02/04/2029 Spot Bond					0.00000	0.00000				0.00	0	3,400,000
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,400,000</b>
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	<b>3,400,000</b>
DVF30(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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DVFB2 On 31/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total DVFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVFB21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVFB2 On 31/05/2024 Spot Bond					0.00000	0.00000				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>
DVFB2 On 31/05/2026 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVFB2 On 31/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVFB2 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVFB2 On 31/01/2027 Spot Bond					0.00000	0.00000				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	97.33334	100.00000	103.62700				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			4.45000	99.87823	4.45000	106.60703				0.00	0	0
<b>Total E174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
E175 On 01/08/2021 Spot Bond			5.10000	107.93985	5.10000	114.66465				0.00	0	0
<b>Total E175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN22 On 14/03/2022 Spot Bond			5.42000	110.16533	5.42000	110.14933				0.00	0	0
<b>Total ECN22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ECN24 On 14/03/2024 Spot Bond			6.32500	115.14163	6.32500	115.12214				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			6.02000	94.74699	6.02000	94.74764				0.00	0	0
<b>Total ECN32 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 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			5.70000	81.95599	5.70000	81.95710				0.00	0	0
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL037/I On 31/01/2037 Spot Bond			2.25000	129.33955	2.25000	129.35334				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			5.28700	125.66093	5.26800	125.82665			104,153,900,000,000.00		19,700,000,000	19,700,000,000
<b>Total EL28 SPOT</b>									<b>14,153,900,000,000.00</b>		<b>19,700,000,000</b>	<b>19,700,000,000</b>
<b>Total For EL28</b>									<b>14,153,900,000,000.00</b>		<b>19,700,000,000</b>	<b>19,700,000,000</b>
EL29 On 19/11/2029 Spot Bond			5.33300	110.53473	5.33300	110.53750				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			5.38000	106.60926	5.38000	106.61162				0.00	0	23,000,000,000
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>23,000,000,000</b>
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	<b>23,000,000,000</b>
EL31 On 02/06/2031 Spot Bond			5.68000	95.75247	5.68000	95.75390				0.00	0	25,900,000,000
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,900,000,000</b>
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	<b>25,900,000,000</b>
EL36 On 31/01/2036 Spot Bond			5.67000	84.05029	5.67000	84.05151				0.00	0	0
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL36/I2 On 31/01/2036 Spot Bond			2.25000	129.33955	2.25000	129.35334				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	0.00000				0.00	0	0
<b>Total ELN001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ELN001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ELN002 On 07/06/2024 Spot Bond					0.00000	0.00000				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	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 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	0.00000				0.00	0	0
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ELN005 On 13/03/2025 Spot Bond					0.00000	0.00000				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>
ELN006 On 09/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ELN006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ELN006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ELN007 On 17/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ELN007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ELN007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ELN008 On 17/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ELN008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ELN008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM01 On 28/07/2020 Spot Bond			5.77500	99.90516	5.77500	99.88937				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			5.62500	107.01194	5.62500	106.99581				0.00	0	10,000,000,000
<b>Total EMM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For EMM02</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
EMM03 On 04/05/2024 Spot Bond			9.39000	104.19180	9.39000	104.16582				0.00	0	18,100,000,000
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,100,000,000</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>18,100,000,000</b>
EMM04 On 16/05/2028 Spot Bond			11.41000	11.41000	11.41000	11.41000				0.00	0	0
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM05 On 17/04/2029 Spot Bond			11.76000	11.76000	11.76000	11.76000				0.00	0	668,466,600
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>668,466,600</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>668,466,600</b>
EMM06 On 23/06/2025 Spot Bond			9.47000	9.47000	9.47000	9.47000				0.00	0	0
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EMM07 On 10/07/2027 Spot Bond			9.47000	9.47000	9.47000	9.47000				0.00	0	0
<b>Total EMM07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM07 On 17/07/2032 Spot Bond			12.01000	12.01000	12.01000	12.01000				0.00	0	0
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM08 On 18/06/2030 Spot Bond			10.85500	10.85500	10.85500	10.85500				0.00	0	0
<b>Total EMM08P SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM08P</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM09 On 18/06/2032 Spot Bond			12.01000	12.01000	12.01000	12.01000				0.00	0	0
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX01 On 23/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ENX01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX01S On 23/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ENX01S SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX01S</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX02 On 10/09/2022 Spot Bond					0.00000	0.00000				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>
ENX03U On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ENX03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX04 On 01/05/2022 Spot Bond					0.00000	0.00000				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>
ENX07 On 01/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ENX07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX08 On 01/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ENX08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ENX09 On 01/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total ENX09 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 ENX09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF007On 02/09/2020 Spot Bond					0.00000	0.00000				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>
EPF012On 06/11/2020 Spot Bond					0.00000	0.00000				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>
EPF014On 28/05/2021 Spot Bond					0.00000	0.00000				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>
EPF015On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF016On 07/09/2021 Spot Bond					0.00000	0.00000				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>
EPF017On 07/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF018On 13/12/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total EPF018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF019On 12/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total EPF019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF020On 07/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF04UOn 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF05UOn 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF08UOn 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total EPF08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF13L On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<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>
EPF14L On 20/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF14U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF14U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC4L On 07/11/2020 Spot Bond					0.00000	0.00000				0.00	1,000,000,000	500,000,000
<b>Total EPFC45 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For EPFC45</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
EPFC4L On 12/03/2021 Spot Bond					0.00000	0.00000				0.00	4,800,000,000	2,400,000,000
<b>Total EPFC46 SPOT</b>										<b>0.00</b>	<b>4,800,000,000</b>	<b>2,400,000,000</b>
<b>Total For EPFC46</b>										<b>0.00</b>	<b>4,800,000,000</b>	<b>2,400,000,000</b>
EQS10 On 28/07/2022 Spot Bond					0.00000	0.00000				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>
EQS11L 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>
EQT00L On 03/06/2022 Spot Bond					0.00000	0.00000				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EQT00:On 03/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQT00:On 16/04/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EQT02:On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EQT02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQT02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B:On 17/05/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
<b>Total ERS3B7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C:On 17/05/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	107.29600	10.00000	107.26800				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total ERSA26 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 ERSA26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2022 Spot Bond					0.00000	0.00000				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			5.93500	109.26422	5.93500	109.24666				408,392,098,000.00	68,810,800	2,492,103,600
<b>Total ES23 SPOT</b>										<b>408,392,098,000.00</b>	<b>68,810,800</b>	<b>2,492,103,600</b>
<b>Total For ES23</b>										<b>408,392,098,000.00</b>	<b>68,810,800</b>	<b>2,492,103,600</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	99.91961	10.00000	99.89283				0.00	0	0
<b>Total ES23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23/R2023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26 On 02/04/2026 Spot Bond			8.61000	98.99477	8.61000	98.97197				6,151,176,864,000.00	714,422,400	6,302,301,800
<b>Total ES26 SPOT</b>										<b>6,151,176,864,000.00</b>	<b>714,422,400</b>	<b>6,302,301,800</b>
<b>Total For ES26</b>										<b>6,151,176,864,000.00</b>	<b>714,422,400</b>	<b>6,302,301,800</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	102.36268	7.85000	102.34115				0.00	0	0
<b>Total ES26/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Spot Bond			12.00000	73.20664	11.94500	73.46424				1,441,185,600,000.00	120,098,800	2,342,694,800
<b>Total ES33 SPOT</b>										<b>1,441,185,600,000.00</b>	<b>120,098,800</b>	<b>2,342,694,800</b>
<b>Total For ES33</b>										<b>1,441,185,600,000.00</b>	<b>120,098,800</b>	<b>2,342,694,800</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	102.61457	7.50000	102.59405				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			12.35500	73.10757	12.35500	73.08363				5,842,775,869,000.00	472,907,800	2,194,491,400
<b>Total ES42 SPOT</b>										<b>5,842,775,869,000.00</b>	<b>472,907,800</b>	<b>2,194,491,400</b>
<b>Total For ES42</b>										<b>5,842,775,869,000.00</b>	<b>472,907,800</b>	<b>2,194,491,400</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	102.02165	8.50000	101.99844				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>
ESF01U 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>
ESF02U 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	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 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	0.00000				0.00	2,400,000,000	1,200,000,000
<b>Total EXX04 SPOT</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,200,000,000</b>
<b>Total For EXX04</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,200,000,000</b>
EXX05 On 13/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EXX05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FBJ22Z On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FBJ22Z SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FBJ22Z</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FFA1U On 20/11/2026 Spot Bond			100.00000	13.20782	100.00000	13.17582				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	21.33269	100.00000	21.28100				0.00	0	0
<b>Total FFB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FFB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIF14U On 01/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF14U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF14U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF15U On 01/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF15U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF15U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF16U On 01/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF16U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF16U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF17U On 01/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF17U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF17U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB12 On 13/08/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total FIFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB17 On 15/08/2024 Spot Bond					0.00000	0.00000				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	0.00000				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>
FIFC35 On 11/02/2021 Spot Bond					0.00000	0.00000				0.00	1,400,000,000	700,000,000
<b>Total FIFC35 SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
<b>Total For FIFC35</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</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>

Contract Details	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 FMLA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FPA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FPA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FPB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FPB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB13 On 02/06/2021 Spot Bond					0.00000	0.00000				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			5.74500	5.74500	5.74500	5.74500				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>
FRB17 On 08/01/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
<b>Total FRB18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB19 On 14/04/2021 Spot Bond			6.68500	107.27965	6.68500	107.26038				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	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 FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	0.00000				0.00	300,000,000	300,000,000
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>300,000,000</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>300,000,000</b>	<b>300,000,000</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	0.00000				0.00	0	570,000,000
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>570,000,000</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>0</b>	<b>570,000,000</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB27 On 03/06/2026 Spot Bond			9.17000	105.89143	9.17000	105.86549				0.00	0	0
<b>Total FRB27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI22 On 31/01/2022 Spot Bond			3.11000	163.45214	3.11000	163.46575				0.00	0	0
<b>Total FRBI22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI23 On 07/12/2023 Spot Bond			3.66000	3.66000	3.66000	3.66000				0.00	0	0
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI25 On 31/01/2025 Spot Bond			4.66000	4.66000	4.66000	4.66000				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			5.41000	169.83685	5.41000	169.84061				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			5.30000	5.30000	5.30000	5.30000				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			6.09000	6.09000	6.09000	6.09000				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			5.94500	77.88025	5.94500	77.88087				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRBI50 On 31/12/2050 Spot Bond			5.92000	77.32916	5.92000	77.32992				0.00	0	0
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ0 On 30/11/2020 Spot Bond			4.04000	4.04000	4.04000	4.04000				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			6.18000	6.18000	6.18000	6.18000				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			6.27000	6.27000	6.27000	6.27000				0.00	0	0
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16 On 31/01/2025 Spot Bond			5.51000	5.51000	5.51000	5.51000				0.00	0	0
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC18 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19 On 25/11/2020 Spot Bond			10.00000	107.29600	10.00000	107.26800				0.00	0	0
<b>Total FRC193/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	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 FRC208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC208 On 07/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC210 On 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>
FRC220 On 31/01/2022 Spot Bond			3.77000	161.86445	3.77000	161.87506				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>
FRC230 On 31/01/2022 Spot Bond			4.63000	159.82651	4.63000	162.09184				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>
FRC234 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC234 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC234</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC235 On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC237 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC237</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC238 On 19/10/2020 Spot Bond					0.00000	0.00000				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>
FRC240 On 19/10/2020 Spot Bond					0.00000	0.00000				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>
FRC241 On 19/10/2020 Spot Bond					0.00000	0.00000				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>
FRC242 On 19/10/2020 Spot Bond					0.00000	0.00000				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>
FRC243 On 19/10/2020 Spot Bond					0.00000	0.00000				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>
FRC244 On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total FRC252 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC252</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25(On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25(On 17/07/2027 Spot Bond					0.00000	0.00000				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>
FRC26(On 10/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC261 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC261</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26(On 20/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC265 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC265</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26(On 06/08/2023 Spot Bond					0.00000	0.00000				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>
FRC27(On 30/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27(On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	9.58400				0.00	0	0
<b>Total FRC272 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC272</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27(On 02/05/2028 Spot Bond			9.80000	102.12821	9.80000	102.10167				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC275 On 12/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC275 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC275</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC276 On 12/12/2020 Spot Bond					0.00000	0.00000				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>
FRC277 On 04/03/2021 Spot Bond					0.00000	0.00000				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>
FRC279 On 21/11/2022 Spot Bond					0.00000	0.00000				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>
FRC280 On 20/12/2023 Spot Bond					0.00000	0.00000				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>
FRC282 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	3.57000				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>
FRC283 On 26/01/2021 Spot Bond					0.00000	0.00000				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>
FRC284 On 11/11/2024 Spot Bond					0.00000	0.00000				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>
FRC285 On 20/12/2022 Spot Bond					0.00000	0.00000				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>
FRC286 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	3.40000				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>
FRC289 On 20/12/2022 Spot Bond					0.00000	0.00000				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>
FRC290 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC290 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 FRC290</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC290 On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC291</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC291 On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	8.25000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	8.10000				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	0.00000				0.00	0	0
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC300 On 25/04/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	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 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>
FRC30-On 28/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC304 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC304</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC30-On 06/11/2023 Spot Bond					0.00000	0.00000				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>
FRC30-On 27/02/2023 Spot Bond					0.00000	0.00000				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>
FRC30-On 12/08/2020 Spot Bond					0.00000	0.00000				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>
FRC30-On 31/05/2024 Spot Bond					0.00000	0.00000				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>
FRC30-On 20/06/2024 Spot Bond					0.00000	0.00000				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>
FRC31-On 20/12/2024 Spot Bond					0.00000	0.00000				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>
FRC311-On 23/02/2021 Spot Bond					0.00000	0.00000				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>
FRC31-On 23/02/2021 Spot Bond					0.00000	0.00000				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>
FRC31-On 20/06/2024 Spot Bond					0.00000	0.00000				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>
FRC31-On 23/02/2021 Spot Bond					0.00000	0.00000				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC315 On 13/10/2026 Spot Bond					0.00000	0.00000				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>
FRC316 On 15/09/2033 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC317 On 31/07/2034 Spot Bond					0.00000	0.00000				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>
FRC318 On 20/12/2024 Spot Bond					0.00000	0.00000				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>
FRC319 On 20/12/2026 Spot Bond					0.00000	0.00000				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>
FRC320 On 23/10/2020 Spot Bond					0.00000	0.00000				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>
FRC321 On 24/10/2020 Spot Bond					0.00000	0.00000				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>
FRC322 On 20/12/2024 Spot Bond					0.00000	0.00000				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>
FRC323 On 20/06/2026 Spot Bond					0.00000	0.00000				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>
FRC324 On 02/04/2024 Spot Bond					0.00000	0.00000				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>
FRC325 On 20/12/2022 Spot Bond					0.00000	0.00000				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>
FRC326 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC327 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC327 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 FRC327</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC327 On 27/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC328 On 06/11/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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 05/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC334 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC334</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC334 On 31/05/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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>
FRC337 On 09/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC338 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC338</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC338 On 07/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC339 On 20/02/2024 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 FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC34 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC34 On 17/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC342 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC342</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC34 On 21/12/2027 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC66 On 31/01/2022 Spot Bond			4.41000	4.41000	4.41000	4.41000				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			4.35000	4.35000	4.35000	4.35000				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			4.33000	4.33000	4.33000	4.33000				0.00	0	0
<b>Total FRC71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD17U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD17U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD19 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD19U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD19U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD20 On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD20U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD20U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD23 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD23U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD23U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD24 On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD24U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD24U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRD26\On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD26U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD26U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD27\On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD27U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD27U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD28\On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD28U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD28U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD29\On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD29U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD29U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD30\On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD30U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD30U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD33\On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD33U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD33U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD36\On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD36U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD36U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD37\On 17/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRD37U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD37U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRI33 On 28/02/2033 Spot Bond			6.38500	78.52901	6.38500	78.52887				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			5.60000	93.26232	5.60000	93.26385				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	0.00000				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	0.00000				0.00	0	0
<b>Total FRJ20 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 FRJ20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ21 On 15/09/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	2,200,000,000
<b>Total FRJ22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,200,000,000</b>
<b>Total For FRJ22</b>										<b>0.00</b>	<b>0</b>	<b>2,200,000,000</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ27 On 25/01/2027 Spot Bond					0.00000	0.00000				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	0.00000				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>
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRS01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRS02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS100 On 15/01/2024 Spot Bond			5.10800	5.10800	5.10800	5.10800				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>
FRS10U On 31/01/2038 Spot Bond			5.52000	5.52000	5.52000	5.52000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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	0.00000				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	0.00000				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			5.66000	92.52486	5.66000	94.19333				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			5.71000	188.29021	5.71000	188.29289				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			5.80000	90.83146	5.80000	90.83246				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			5.74000	5.74000	5.74000	5.74000				0.00	0	0
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS114 On 31/01/2025 Spot Bond			5.06000	130.15929	5.06000	131.64544				0.00	0	0
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS115 On 31/01/2038 Spot Bond			3.70500	120.65994	3.70500	122.33604				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			5.80000	90.83146	5.80000	92.49952				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			5.86000	185.46520	5.86000	185.46710				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			5.91000	184.53507	5.91000	184.53672				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS122 On 31/01/2025 Spot Bond			4.59000	165.57162	4.59000	167.42726				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			5.94000	183.97978	5.94000	183.98127				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			5.80000	90.83146	5.80000	92.49952				0.00	0	0
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS126 On 31/03/2028 Spot Bond			5.86000	164.81268	5.86000	164.81437				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			6.55000	82.37869	6.55000	84.04466				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			5.75000	166.02479	5.75000	166.02698				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			5.81000	165.36238	5.81000	165.36428				0.00	0	0
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS132 On 07/12/2033 Spot Bond			6.45000	174.84671	6.45000	174.84576				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>
FRS134 On 31/01/2038 Spot Bond			6.48000	83.12550	6.48000	84.79167				0.00	0	0
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS135 On 31/01/2038 Spot Bond			5.80000	5.80000	5.80000	5.80000				0.00	0	0
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS136 On 31/01/2038 Spot Bond			5.80000	90.83146	5.80000	90.83246				0.00	0	0
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS137 On 31/03/2028 Spot Bond			5.62000	167.47058	5.62000	167.47337				0.00	0	0
<b>Total FRS137 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 FRS137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS138 On 07/12/2033 Spot Bond			6.22000	178.89469	6.22000	178.89479				0.00	0	0
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS142 On 31/03/2028 Spot Bond			5.75000	166.02479	5.75000	166.02698				0.00	0	0
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS143 On 31/03/2028 Spot Bond			5.75000	166.02479	5.75000	166.02698				0.00	0	0
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS144 On 31/03/2028 Spot Bond			6.04000	162.85115	6.04000	162.85203				0.00	0	0
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS146 On 31/01/2025 Spot Bond			5.36000	128.51989	5.36000	130.00484				0.00	0	0
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS147 On 31/01/2022 Spot Bond			3.47000	162.58356	3.47000	164.85478				0.00	0	0
<b>Total FRS147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS148 On 31/03/2028 Spot Bond			6.10000	162.20331	6.10000	162.20394				0.00	0	0
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS150 On 31/03/2028 Spot Bond			6.14000	161.77306	6.14000	161.77351				0.00	0	0
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS151 On 31/01/2025 Spot Bond			5.33000	128.68277	5.33000	130.16783				0.00	0	0
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS152 On 31/03/2028 Spot Bond			5.61500	167.52648	5.61500	167.52928				0.00	0	0
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS153 On 31/03/2028 Spot Bond			6.15000	6.15000	6.15000	6.15000				0.00	0	0
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS154 On 20/06/2022 Spot Bond					0.00000	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 FRS158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS158</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS158 On 06/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS159 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRS15U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS15U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS160 On 06/06/2024 Spot Bond					0.00000	0.00000				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>
FRS160 On 06/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS161 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS162 On 06/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS163 On 06/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS164</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS164 On 06/06/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS16(On 14/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				600,000,000,000,000.00	6,000,000,000	3,000,000,000
<b>Total FRS16U SPOT</b>										<b>10,000,000,000,000.00</b>	<b>6,000,000,000</b>	<b>3,000,000,000</b>
<b>Total For FRS16U</b>										<b>10,000,000,000,000.00</b>	<b>6,000,000,000</b>	<b>3,000,000,000</b>
FRS17(On 01/08/2022 Spot Bond					0.00000	0.00000				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>
FRS17(On 16/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS17(On 16/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS17(On 13/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS17(On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS17(On 19/07/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS18(On 18/09/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total FRS183 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 FRS183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS184 On 16/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS186 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS187 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS188 On 23/01/2024 Spot Bond					0.00000	0.00000				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>
FRS194 On 19/06/2026 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS195 On 19/06/2026 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS197 On 05/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS198 On 03/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS199 On 05/08/2025 Spot Bond					0.00000	0.00000				0.00	1,600,000,000	400,000,000
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>400,000,000</b>
<b>Total For FRS199</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>400,000,000</b>
FRS200 On 12/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS201 On 06/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS202 On 23/08/2025 Spot Bond					0.00000	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 FRS202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS202 On 11/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS204 On 15/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS205 On 14/10/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS206 On 16/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS207 On 16/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS208 On 18/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS209 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS211 On 04/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS212 On 03/09/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS217 On 30/04/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS219 On 12/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS220 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS221 On 26/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS222 On 06/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS223 On 14/07/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS224 On 07/07/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS225 On 21/12/2027 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			3.46000	3.46000	3.46000	3.46000				0.00	0	0
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS37 On 07/12/2023 Spot Bond			3.35000	300.71988	3.35000	300.74310				0.00	0	0
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS43 On 07/12/2023 Spot Bond			4.07000	4.07000	4.07000	4.07000				0.00	0	0
<b>Total FRS43 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 FRS43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS46 On 31/01/2022 Spot Bond			3.26000	165.34868	3.26000	165.36179				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	0.00000				0.00	0	0
<b>Total FRS49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS49</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS51 On 31/01/2022 Spot Bond			2.96000	163.81589	2.96000	163.83019				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	0.00000				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			5.50000	85.67111	5.50000	85.67273				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			5.23000	61.57077	5.23000	61.56209				0.00	0	0
<b>Total FRS81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS85 On 31/01/2025 Spot Bond			4.48000	4.48000	4.48000	4.48000				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			4.76000	4.76000	4.76000	4.76000				0.00	0	0
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS90 On 07/12/2023 Spot Bond			4.26000	4.26000	4.26000	4.26000				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			4.65500	103.43837	4.65500	103.42530				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			5.26500	5.26500	5.26500	5.26500				0.00	0	100,000,000
<b>Total FRX23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For FRX23</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
FRX24 On 10/12/2024 Spot Bond			6.64000	116.63535	6.64000	116.61453				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total FRX24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRX25 On 26/07/2025 Spot Bond			6.77000	112.38163	6.77000	112.36108				0.00	0	0
<b>Total FRX25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRX26 On 01/10/2026 Spot Bond			7.33000	113.53697	7.33000	113.51463				0.00	0	500,000,000
<b>Total FRX26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For FRX26</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
FRX27 On 07/03/2027 Spot Bond			7.52000	117.51341	7.52000	117.48983				0.00	0	7,070,000,000
<b>Total FRX27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,070,000,000</b>
<b>Total For FRX27</b>										<b>0.00</b>	<b>0</b>	<b>7,070,000,000</b>
FRX28 On 26/07/2028 Spot Bond			7.98000	112.38049	7.98000	112.35633				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			8.72500	111.16855	8.72500	111.14247				0.00	0	400,000,000
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For FRX30</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
FRX31 On 21/02/2031 Spot Bond			9.33000	105.07994	9.33000	105.05363				0.00	0	13,100,000,000
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,100,000,000</b>
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	<b>13,100,000,000</b>
FRX32 On 31/03/2032 Spot Bond			9.55000	109.96336	9.55000	109.93533				0.00	0	0
<b>Total FRX32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRX45 On 14/04/2045 Spot Bond			11.53000	73.43461	11.53000	73.41213				0.00	0	0
<b>Total FRX45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A5U On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3B1U On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3C1U 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS3D1(On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS3D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A4(On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4A4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A5(On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4B1(On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4C1(On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4D1(On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS4D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A3(On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5A3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A4(On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5A4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A5(On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5B1(On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5C1(On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5D1(On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	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 FS5D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS5E1 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS5E1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5E1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS6A2 On 20/08/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS6C1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS6C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS6D1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS6D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS6E1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FS6E1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6E1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS7A1 On 20/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	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 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	0.00000				0.00	0	0
<b>Total GBL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GBL05 On 07/11/2022 Spot Bond					0.00000	0.00000				0.00	0	100,000,000
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</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	0.00000				0.00	500,000,000	250,000,000
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
<b>Total For GH5A11</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
GH5A2 On 25/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH5A3 On 25/11/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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>

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

Contract Details	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 GRB29U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB30U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB30U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB31U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB31U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB32U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB32U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB33U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB33U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB34 On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB34U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB34U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRL35 On 12/06/2029 Spot Bond			4.90000	99.19810	4.90000	99.20164				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	0.00000				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	0.00000				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>
GRT14 On 15/09/2021 Spot Bond					0.00000	0.00000				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>
GRT16 On 17/10/2021 Spot Bond					0.00000	0.00000				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			5.91500	114.95809	5.91500	114.93978				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	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 GRT19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT20 On 03/04/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT21 On 03/04/2024 Spot Bond			9.12000	104.94687	9.12000	104.92130				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT26 On 09/03/2028 Spot Bond					0.00000	0.00000				0.00	0	292,300,000
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>292,300,000</b>
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	<b>292,300,000</b>
GRT27 On 28/09/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT31 On 28/02/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT34 On 18/04/2029 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	100,000,000
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
GRT38 On 31/03/2026 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT40 On 20/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total GRT44 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 GRT44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT45 On 24/06/2023 Spot Bond					0.00000	0.00000				0.00	500,000,000	250,000,000
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
<b>Total For GRT45</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
GRT46 On 24/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total GRT46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT46</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	0.00000				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	0.00000				0.00	500,000,000	250,000,000
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
<b>Total For H10T2</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
H10T3 On 28/10/2021 Spot Bond					0.00000	0.00000				0.00	500,000,000	250,000,000
<b>Total H10T3 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
<b>Total For H10T3</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
H6T5U On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total H6T5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H6T5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
H7T6U On 02/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total H7T6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H7T6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
H8T3U On 21/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total H8T3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H8T3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
H9T3U On 01/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total H9T3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H9T3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HC5T4 On 31/05/2021 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 HC5T4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC5T4</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>
HILB07 On 11/07/2021 Spot Bond					0.00000	0.00000				0.00	1,240,000,000	620,000,000
<b>Total HILB07 SPOT</b>										<b>0.00</b>	<b>1,240,000,000</b>	<b>620,000,000</b>
<b>Total For HILB07</b>										<b>0.00</b>	<b>1,240,000,000</b>	<b>620,000,000</b>
HILB08 On 29/03/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	480,000,000	259,700,000
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>480,000,000</b>	<b>259,700,000</b>
<b>Total For HILB09</b>										<b>0.00</b>	<b>480,000,000</b>	<b>259,700,000</b>
HILB10 On 17/03/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB12 On 15/03/2024 Spot Bond					0.00000	0.00000				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>
HILB13 On 11/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total HILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total HM1C4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1C4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total HM1C5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1C5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HPF04/ On 25/11/2020 Spot Bond			10.00000	107.29600	10.00000	107.26800				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	0.00000				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	0.00000				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	0.00000				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			3.64000	99.91033	3.64000	99.90038				0.00	0	0
<b>Total HWAY20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			100.00000	97.59358	100.00000	97.33334				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			3.94000	295.33649	3.94000	295.35464				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			4.16000	4.16000	4.16000	4.16000				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			5.71500	70.04407	5.71500	70.03340				0.00	0	0
<b>Total HWAY33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 31/07/2034 Spot Bond			11.90000	81.91105	11.90000	81.88505				0.00	0	4,350,000,000
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,350,000,000</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>4,350,000,000</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.06743	100.00000	9.04725				0.00	0	0
<b>Total HWAY34/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY34/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 31/07/2035 Spot Bond			11.97000	81.01654	11.97000	80.99067				0.00	0	5,020,000,000
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,020,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>5,020,000,000</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.06685	100.00000	9.04667				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	0.00000				0.00	0	25,000,000,000
<b>Total HWF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000,000</b>
<b>Total For HWF11</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000,000</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	0.00000				0.00	500,000,000	10,250,000,000
<b>Total HWF12 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>10,250,000,000</b>
<b>Total For HWF12</b>										<b>0.00</b>	<b>500,000,000</b>	<b>10,250,000,000</b>
HWF13 On 28/11/2022 Spot Bond					0.00000	0.00000				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	107.29600	10.00000	107.26800				0.00	0	0
<b>Total HWY023/R197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWY023/R197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Spot Bond			3.83500	137.10607	3.86500	136.93958			904,264,091,770,000.00	235,792,462,000	308,059,422,200	
<b>Total I2025 SPOT</b>									<b>14,264,091,770,000.00</b>	<b>235,792,462,000</b>	<b>308,059,422,200</b>	
<b>Total For I2025</b>									<b>14,264,091,770,000.00</b>	<b>235,792,462,000</b>	<b>308,059,422,200</b>	
I2029 On 31/03/2029 Spot Bond			4.43000	97.68488	4.43000	97.68960			872,373,320,000,000.00	196,924,000,000	210,948,250,000	
<b>Total I2029 SPOT</b>									<b>12,373,320,000,000.00</b>	<b>196,924,000,000</b>	<b>210,948,250,000</b>	
<b>Total For I2029</b>									<b>12,373,320,000,000.00</b>	<b>196,924,000,000</b>	<b>210,948,250,000</b>	
I2033 On 28/02/2033 Spot Bond			4.88500	91.89889	4.88500	91.90235			120,173,637,900,000.00	24,600,540,000	85,607,567,000	
<b>Total I2033 SPOT</b>									<b>10,173,637,900,000.00</b>	<b>24,600,540,000</b>	<b>85,607,567,000</b>	
<b>Total For I2033</b>									<b>10,173,637,900,000.00</b>	<b>24,600,540,000</b>	<b>85,607,567,000</b>	
I2038 On 31/01/2038 Spot Bond			4.90000	102.41493	4.88500	102.62626			784,568,400,000,000.00	160,116,000,000	190,415,334,700	
<b>Total I2038 SPOT</b>									<b>14,568,400,000,000.00</b>	<b>160,116,000,000</b>	<b>190,415,334,700</b>	
<b>Total For I2038</b>									<b>14,568,400,000,000.00</b>	<b>160,116,000,000</b>	<b>190,415,334,700</b>	
I2046 On 31/03/2046 Spot Bond			4.94500	91.49697	4.94500	91.50013			545,448,335,000,000.00	110,303,000,000	198,671,092,000	
<b>Total I2046 SPOT</b>									<b>15,448,335,000,000.00</b>	<b>110,303,000,000</b>	<b>198,671,092,000</b>	
<b>Total For I2046</b>									<b>15,448,335,000,000.00</b>	<b>110,303,000,000</b>	<b>198,671,092,000</b>	
I2050 On 31/12/2050 Spot Bond			4.92000	92.15970	4.90000	92.49910			291,959,196,000,000.00	59,341,300,000	185,592,906,700	
<b>Total I2050 SPOT</b>									<b>11,959,196,000,000.00</b>	<b>59,341,300,000</b>	<b>185,592,906,700</b>	
<b>Total For I2050</b>									<b>11,959,196,000,000.00</b>	<b>59,341,300,000</b>	<b>185,592,906,700</b>	
IB105U On 20/07/2020 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 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>
IB144U On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IB144U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB144U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IB146U On 22/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IB146U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB146U</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>
IBL101 On 24/05/2022 Spot Bond			5.73000	5.73000	5.73000	5.73000				0.00	0	0
<b>Total IBL101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL102 On 24/05/2022 Spot Bond					0.00000	0.00000				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	8.70500				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	7.84000				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			3.92000	295.51707	3.92000	295.53535				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	8.12000				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>
IBL113 On 21/05/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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>
IBL118 On 24/07/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
<b>Total IBL119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL120 On 12/10/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total IBL124 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 IBL124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL128 On 11/04/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL131 On 07/08/2020 Spot Bond					0.00000	0.00000				0.00	4,200,000,000	2,100,000,000
<b>Total IBL131 SPOT</b>										<b>0.00</b>	<b>4,200,000,000</b>	<b>2,100,000,000</b>
<b>Total For IBL131</b>										<b>0.00</b>	<b>4,200,000,000</b>	<b>2,100,000,000</b>
IBL132 On 12/08/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL136 On 22/11/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	1,800,000,000	900,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IBL140 SPOT</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>900,000,000</b>
<b>Total For IBL140</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>900,000,000</b>
IBL141 On 20/08/2020 Spot Bond			7.61500	7.61500	7.61500	7.61500				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL147 On 03/07/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total IBL147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL36 On 31/01/2022 Spot Bond			2.99000	2.99000	2.99000	2.99000				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	107.29600	10.00000	107.26800				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			5.55000	104.37542	5.55000	104.35958				0.00	0	0
<b>Total IBL50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL60 On 17/02/2024 Spot Bond			6.37500	116.60544	6.37500	116.58533				0.00	0	0
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL65 On 29/07/2021 Spot Bond					0.00000	0.00000				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			3.11000	163.45214	3.11000	165.72523				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL75 On 19/08/2020 Spot Bond					0.00000	0.00000				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	0.00000				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			6.21500	109.77427	6.21500	109.75602				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	0.00000				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			5.65500	105.47652	5.65500	105.46054				0.00	0	0
<b>Total IBL88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL88/FOn 20/05/2021 Spot Bond			100.00000	57.65056	100.00000	57.52367				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	0.00000				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	0.00000				0.00	0	0
<b>Total IBL95 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL95</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL98 On 03/10/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDC01U 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>
IDC02U On 28/02/2028 Spot Bond			100.00000	12.96800	100.00000	12.93915				0.00	0	0
<b>Total IDC02U 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 IDC02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG03 On 22/10/2020 Spot Bond			5.61500	102.71627	5.61500	102.70069				0.00	0	0
<b>Total IDC03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG06 On 24/11/2024 Spot Bond			8.32000	105.91478	8.32000	105.89132				0.00	0	882,995,400
<b>Total IDC06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>882,995,400</b>
<b>Total For IDC07</b>										<b>0.00</b>	<b>0</b>	<b>882,995,400</b>
IDCG07 On 13/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total IDC07 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>
IDCG08 On 13/05/2030 Spot Bond			10.31000	107.98002	10.31000	107.95052				0.00	0	0
<b>Total IDC08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG09 On 05/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total IDC09 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>
IDCG10 On 05/12/2026 Spot Bond			8.94000	110.25292	8.94000	110.22659				0.00	0	205,000,000
<b>Total IDC10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>205,000,000</b>
<b>Total For IDC11</b>										<b>0.00</b>	<b>0</b>	<b>205,000,000</b>
IDCG11 On 26/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total IDC11 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>
IDCG12 On 26/04/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total IDC12 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>
IDCG13 On 12/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total IDC13 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>
IDCG14 On 12/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total IDC14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG15 On 12/11/2025 Spot Bond					0.00000	0.00000				0.00	0	678,400,000
<b>Total IDC15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>678,400,000</b>
<b>Total For IDC16</b>										<b>0.00</b>	<b>0</b>	<b>678,400,000</b>
IDCG16 On 08/02/2024 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 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	0.00000				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	0.00000				0.00	0	0
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG20 On 18/12/2020 Spot Bond					0.00000	0.00000				0.00	2,400,000,000	1,200,000,000
<b>Total IDCG20 SPOT</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,200,000,000</b>
<b>Total For IDCG20</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,200,000,000</b>
IDCG21 On 18/12/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	200,000,000
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
IDCG23 On 29/01/2027 Spot Bond					0.00000	0.00000				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	0.00000				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>
IDCP10 On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IDCP10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP20 On 05/04/2025 Spot Bond			100.00000	7.82041	100.00000	7.80310				0.00	0	0
<b>Total IDCP20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP30 On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IDCP30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IFC01 On 10/12/2024 Spot Bond			7.82000	104.27353	7.82000	104.25168				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IFC02 On 14/04/2021 Spot Bond			5.47000	104.68155	5.47000	104.66611				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>
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN327U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN327U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN329U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN329U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN334U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN334U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN342U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN342U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN343U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN343U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN345U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN345U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN347U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN347U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN355U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN355U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN367U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN367U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN385U 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 IN385U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN395U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN395U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN396U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN396U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN399U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN399U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN403U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN403U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN404U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN404U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN405U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN405U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN407U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN407U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN408U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN408U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN409U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN409U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN419U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN419U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN420U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN420U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IN421U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN421U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>
IN454U On 21/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			800,000,000,000,000.00		18,000,000,000	18,000,000,000
<b>Total IN454U SPOT</b>									<b>10,000,000,000,000.00</b>		<b>18,000,000,000</b>	<b>18,000,000,000</b>
<b>Total For IN454U</b>									<b>10,000,000,000,000.00</b>		<b>18,000,000,000</b>	<b>18,000,000,000</b>
ING196 On 30/06/2027 Spot Bond					0.00000	0.00000				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	107.29600	10.00000	107.26800				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total ING383 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING383</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING384 On 30/09/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total INLV02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
INLV03 On 11/02/2021 Spot Bond					0.00000	0.00000				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			6.91500	108.80748	6.91500	108.78716				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	0.00000				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>
IPC30U On 30/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IPC30U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPC30U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF01/J On 25/11/2020 Spot Bond			10.00000	107.29600	10.00000	107.26800				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total IPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF19 On 22/12/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
<b>Total IPF21 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 IPF21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF22 On 14/06/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	100,000,000
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
IPF31 On 25/03/2026 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF32 On 01/07/2026 Spot Bond					0.00000	0.00000				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	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 IPF33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPL8/JIE 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	99.93249	2.75000	99.92500				0.00	0	0
<b>Total IV017/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV017/R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV019 On 31/03/2028 Spot Bond			7.71000	145.88415	7.71000	145.87853				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	0.00000				0.00	0	0
<b>Total IV033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV034 On 11/02/2021 Spot Bond			6.91500	108.51359	6.91500	108.49333				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	0.00000				0.00	0	0
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV036 On 22/07/2021 Spot Bond					0.00000	0.00000				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	0.00000				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			5.21000	5.21000	5.21000	5.21000				0.00	0	0
<b>Total IV039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV039</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV040 On 29/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total IV040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV041 On 29/09/2021 Spot Bond			7.73500	108.43241	7.73500	108.41006				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV042 On 18/11/2021 Spot Bond					0.00000	0.00000				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			7.75000	7.75000	7.75000	7.75000				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	0.00000				0.00	0	0
<b>Total IV044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV045 On 31/01/2022 Spot Bond			3.91000	161.53033	3.91000	161.54030				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	0.00000				0.00	0	4,700,000
<b>Total IV046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,700,000</b>
<b>Total For IV046</b>										<b>0.00</b>	<b>0</b>	<b>4,700,000</b>
IV050 On 26/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV100U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV100U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV115U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV115U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV125U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV125U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<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>

Contract Details	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 IV166U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV168U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV168U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV170U On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV170U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV170U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV171U On 21/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IV171U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV171U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV19A On 31/03/2028 Spot Bond			6.41000	158.90316	6.41000	158.90247				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>
IVC005 On 25/11/2020 Spot Bond			10.00000	107.29600	10.00000	107.26800				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	0.00000				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			10.91500	98.49686	10.91500	98.46810				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	0.00000				0.00	0	0
<b>Total IVC063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC063</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC094 On 06/12/2021 Spot Bond			6.23000	107.27307	6.23000	107.25509				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	0.00000				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	0.00000				0.00	2,100,000,000	1,050,000,000
<b>Total IVC103 SPOT</b>										<b>0.00</b>	<b>2,100,000,000</b>	<b>1,050,000,000</b>
<b>Total For IVC103</b>										<b>0.00</b>	<b>2,100,000,000</b>	<b>1,050,000,000</b>
IVC107 On 29/06/2021 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 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	0.00000				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			5.88000	104.77563	5.88000	104.75913				0.00	0	0
<b>Total IVC110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC114 On 14/09/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	500,000,000	250,000,000
<b>Total IVC136 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
<b>Total For IVC136</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
IVC137 On 29/08/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC146 On 03/12/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC148 On 13/12/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total IVC156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC159 On 06/06/2023 Spot Bond					0.00000	0.00000				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>
IVC163 On 17/03/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
<b>Total IVC165 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 IVC165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC167 On 23/03/2021 Spot Bond					0.00000	0.00000				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	0.00000				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>
IVC172 On 18/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total IVC172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC173 On 17/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000,000
<b>Total IVC173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
<b>Total For IVC173</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
IVC174 On 19/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total IVC174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC176 On 05/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC177 On 29/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total IVC177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC178 On 09/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total IVC178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC178</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



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total IVC85U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC85U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC91U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC91U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC95U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC95U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC96U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC96U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC99U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC99U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>
IVF85U On 01/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVF85U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF85U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVF86U On 18/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVF86U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF86U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVZ003 On 06/08/2020 Spot Bond			4.40000	4.40000	4.40000	4.40000				0.00	0	0
<b>Total IVZ003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVZ003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVZ005 On 30/07/2020 Spot Bond			4.40000	4.40000	4.40000	4.40000				0.00	0	0
<b>Total IVZ005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVZ005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVZ006 On 13/08/2020 Spot Bond			4.45000	4.45000	4.45000	4.45000				0.00	0	0
<b>Total IVZ006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVZ006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVZ007 On 20/08/2020 Spot Bond			4.45000	4.45000	4.45000	4.45000				0.00	0	0
<b>Total IVZ007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVZ007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVZ008 On 27/08/2020 Spot Bond			4.45000	4.45000	4.45000	4.45000				0.00	0	0
<b>Total IVZ008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVZ008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVZ009 On 03/09/2020 Spot Bond			4.45000	4.45000	4.45000	4.45000				0.00	0	0
<b>Total IVZ009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVZ009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVZ010 On 17/09/2020 Spot Bond			4.50000	4.50000	4.50000	4.50000				0.00	0	0
<b>Total IVZ010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVZ010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVZ011 On 15/10/2020 Spot Bond			4.50000	4.50000	4.50000	4.50000				0.00	0	0
<b>Total IVZ011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVZ011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVZ012 On 22/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVZ012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVZ012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
JAS03U 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	0.00000				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	0.00000				0.00	0	0
<b>Total KAP006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP007 On 26/10/2021 Spot Bond			9.21500	103.58419	9.21500	103.55869				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>
KAP010 On 15/09/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
<b>Total KAP012 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 KAP012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP013 On 24/05/2022 Spot Bond					0.00000	0.00000				0.00	0	100,000,000
<b>Total KAP013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For KAP013</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
KAP014 On 19/07/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP015 On 01/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP016 On 29/04/2022 Spot Bond					0.00000	0.00000				0.00	80,000,000	40,000,000
<b>Total KAP016 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
<b>Total For KAP016</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
KAP11 On 24/10/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
<b>Total KSB009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KW01 On 31/10/2027 Spot Bond			8.91000	127.20016	8.91000	127.17004				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	0.00000				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	0.00000				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			6.69500	107.30662	6.69500	107.28731				0.00	0	0
<b>Total LBK20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK22 On 04/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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	0.00000				0.00	0	0
<b>Total LBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK24 On 10/10/2024 Spot Bond			10.21500	103.11619	10.21500	103.08813				0.00	0	808,716,700
<b>Total LBK24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>808,716,700</b>
<b>Total For LBK24</b>										<b>0.00</b>	<b>0</b>	<b>808,716,700</b>
LBK26 On 23/03/2021 Spot Bond					0.00000	0.00000				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	0.00000				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			12.35500	93.10427	12.35500	93.07395				0.00	0	0
<b>Total LBK28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK29 On 07/06/2023 Spot Bond			9.71500	101.17319	9.71500	101.14697				0.00	0	0
<b>Total LBK29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK30 On 20/09/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK37 On 25/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total LBK37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK38 On 16/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total LBK38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK39L On 23/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total LBK39U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK39U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK40L On 23/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total LBK40U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LGL04 On 14/08/2020 Spot Bond			5.36500	104.23013	5.36500	104.21487				0.00	0	0
<b>Total LGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LGL05 On 12/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total LGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LGL06 On 04/10/2022 Spot Bond			6.26500	110.99719	6.26500	110.97848				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	0.00000				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	0.00000				0.00	0	0
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LGL09 On 28/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	0.00000				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>
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>

Contract Details	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 LHC16U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHC17 On 15/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total LHC17U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC17U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHC18 On 17/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total LHC18U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC18U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHC19 On 08/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total LHC19U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC19U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LHL26 On 13/11/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total LRFA3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFA3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LRFB3 On 20/11/2022 Spot Bond					0.00000	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 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	0.00000				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 17/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total MAQ189 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBC29 On 02/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MBC29U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBC29U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBC30 On 09/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MBC30U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBC30U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 28/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total MBF057 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF057</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 21/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total MBF059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF059</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF06 On 17/08/2021 Spot Bond					0.00000	0.00000				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 07/06/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	20,000,000,000
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
MBP03 On 02/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBP03:On 23/02/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total MBP046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 26/02/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total MBP050 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 MBP050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	0.00000				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>
MIL03 On 28/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total MIL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0:On 17/03/2021 Spot Bond			6.28500	105.84550	6.28500	105.82770				0.00	0	0
<b>Total MMIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0:On 12/08/2025 Spot Bond			10.38000	10.38000	10.38000	10.38000				0.00	0	0
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0:On 12/08/2022 Spot Bond			6.31500	113.43776	6.31500	113.41839				0.00	0	1,050,000,000
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
MMIG0:On 19/10/2028 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MML02 On 10/12/2026 Spot Bond			8.47000	105.03015	8.47000	105.00634				0.00	0	210,300,000
<b>Total MML02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>210,300,000</b>
<b>Total For MML02</b>										<b>0.00</b>	<b>0</b>	<b>210,300,000</b>
MQB00 On 28/08/2023 Spot Bond					0.00000	0.00000				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>
MTN07 On 13/07/2022 Spot Bond					0.00000	0.00000				0.00	0	500,000,000
<b>Total MTN07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For MTN07</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
MTN08 On 11/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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	0.00000				0.00	0	100,000,000
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For MTN09</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
MTN10 On 11/10/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	100,000,000	100,000,000
<b>Total MTN11 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
<b>Total For MTN11</b>										<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
MTN12 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	3,000,000,000	3,000,000,000
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>
<b>Total For MTN12</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>
MTN13 On 04/06/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	1,000,000,000
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
MTN18 On 30/05/2026 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN19 On 07/03/2025 Spot Bond					0.00000	0.00000				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MTN20 On 07/09/2026 Spot Bond					0.00000	0.00000				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>
MTN21 On 29/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTNC2 On 07/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total MTNC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTNC21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTNC2 On 11/05/2021 Spot Bond					0.00000	0.00000				0.00	2,820,000,000	1,410,000,000
<b>Total MTNC22 SPOT</b>										<b>0.00</b>	<b>2,820,000,000</b>	<b>1,410,000,000</b>
<b>Total For MTNC22</b>										<b>0.00</b>	<b>2,820,000,000</b>	<b>1,410,000,000</b>
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			280,000,000,000,000.00	0.00	2,800,000,000	1,400,000,000
<b>Total MTNC23 SPOT</b>									<b>30,000,000,000,000.00</b>	<b>0.00</b>	<b>2,800,000,000</b>	<b>1,400,000,000</b>
<b>Total For MTNC23</b>									<b>30,000,000,000,000.00</b>	<b>0.00</b>	<b>2,800,000,000</b>	<b>1,400,000,000</b>
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0
<b>Total MWA1U SPOT</b>									<b>0.00</b>	<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA1U</b>									<b>0.00</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	0.00	0	0
<b>Total MWA2U SPOT</b>									<b>0.00</b>	<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA2U</b>									<b>0.00</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	0.00	0	0
<b>Total MWA3U SPOT</b>									<b>0.00</b>	<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA3U</b>									<b>0.00</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	0.00	0	0
<b>Total MWA4U SPOT</b>									<b>0.00</b>	<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA4U</b>									<b>0.00</b>	<b>0.00</b>	<b>0</b>	<b>0</b>
MWAR On 22/02/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total MWAR04 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 MWAR04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
<b>Total N4A211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6C26 On 21/09/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	1,400,000,000	700,000,000
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
<b>Total For N7B25</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
N7C25 On 20/03/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			5.86500	106.56071	5.86500	106.54397				0.00	0	0
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NAM03 On 01/08/2023 Spot Bond			6.31500	109.90307	6.31500	114.90486				0.00	0	0

Contract Details	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			9.35000	104.97236	9.35000	110.18652				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total NBG05G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBG05G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11 On 28/11/2020 Spot Bond			5.43000	102.49306	5.43000	102.47810				0.00	0	0
<b>Total NBK11A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK11A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK12 On 19/03/2021 Spot Bond			5.61500	105.57956	5.61500	105.56367				0.00	0	0
<b>Total NBK12A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK12 On 19/03/2021 Spot Bond			9.38000	103.16267	9.38000	103.13697				0.00	0	0
<b>Total NBK12A/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12A/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK13 On 19/03/2024 Spot Bond			6.19500	114.70914	6.19500	114.69012				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			4.93000	104.57899	4.93000	104.56507				0.00	0	0
<b>Total NBK14A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK14A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK15/On 11/02/2022 Spot Bond			5.18000	109.23379	5.18000	109.21844				0.00	0	0
<b>Total NBK15A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK16/On 12/02/2025 Spot Bond			6.81000	114.32552	6.81000	114.30449				0.00	0	0
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK17/On 22/04/2026 Spot Bond			7.93000	111.63604	7.93000	111.61232				0.00	0	1,220,000,000
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,220,000,000</b>
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	<b>1,220,000,000</b>
NBK19/On 01/06/2022 Spot Bond			5.71000	108.17482	5.71000	108.15818				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			7.93000	112.64010	7.93000	112.61617				0.00	0	0
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20f/On 25/06/2021 Spot Bond					0.00000	0.00000				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			8.88000	109.00567	8.88000	108.97994				0.00	0	0
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK22/On 19/11/2022 Spot Bond			5.69500	111.14201	5.69500	111.12505				0.00	0	0
<b>Total NBK22A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK22A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK23/On 19/11/2025 Spot Bond			8.64000	110.41737	8.64000	110.39200				0.00	0	0
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK24/On 19/11/2027 Spot Bond			8.62000	114.25977	8.62000	114.23357				0.00	0	1,000,000,000
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
NBK24f/On 11/02/2022 Spot Bond					0.00000	0.00000				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			5.96500	5.96500	5.96500	5.96500				0.00	0	0
<b>Total NBK25A 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 NBK25A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK25f On 12/02/2025 Spot Bond					0.00000	0.00000				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>
NBK26f On 10/05/2023 Spot Bond			100.00000	21.75401	100.00000	21.70612				0.00	0	0
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK26f On 22/04/2026 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK27f On 10/05/2026 Spot Bond			8.18000	115.68966	8.18000	115.66446				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>
NBK28f On 02/08/2023 Spot Bond			5.99500	115.67425	5.99500	115.65547				0.00	0	0
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK28f On 19/11/2020 Spot Bond					0.00000	0.00000				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>
NBK29f On 31/07/2026 Spot Bond			8.97000	111.98847	8.97000	111.96149				0.00	0	0
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK30f On 20/02/2024 Spot Bond			6.04500	115.31650	6.04500	115.29763				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>
NBK30f On 18/02/2021 Spot Bond					0.00000	0.00000				0.00	3,000,000,000	1,500,000,000
<b>Total NBK30B SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
<b>Total For NBK30B</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
NBK31f On 09/11/2023 Spot Bond			5.96500	112.05538	5.96500	112.03748				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>
NBK31f On 17/02/2023 Spot Bond					0.00000	0.00000				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>
NBK34f On 10/05/2021 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 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>
NBK35f On 10/05/2023 Spot Bond					0.00000	0.00000				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>
NBK36f On 10/05/2026 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK38f On 02/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NBK38B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK38B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK4 On 28/10/2024 Spot Bond			10.14500	10.14500	10.14500	10.14500				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>
NBK40f On 31/07/2026 Spot Bond					0.00000	0.00000				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>
NBK42f On 21/02/2022 Spot Bond					0.00000	0.00000				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>
NBK43f On 20/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK44f On 15/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NBK44B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK44B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK45f On 15/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK46f On 15/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK47f On 15/02/2028 Spot Bond					0.00000	0.00000				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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK48fOn 09/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NBK48B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK48B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK49fOn 09/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK50fOn 09/11/2025 Spot Bond					0.00000	0.00000				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>
NBK51fOn 21/02/2022 Spot Bond					0.00000	0.00000				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>
NBK52fOn 21/02/2024 Spot Bond					0.00000	0.00000				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>
NBK53fOn 21/02/2026 Spot Bond					0.00000	0.00000				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>
NBK54fOn 21/02/2029 Spot Bond					0.00000	0.00000				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>
NBKB5fOn 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	500,000,000
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For NBKB55</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
NBKB5fOn 01/08/2024 Spot Bond					0.00000	0.00000				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>
NBKB5fOn 01/08/2026 Spot Bond					0.00000	0.00000				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>
NBKB5fOn 01/08/2029 Spot Bond					0.00000	0.00000				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>
NBKB5fOn 24/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NBKB59 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 NBKB59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBKB6 On 24/02/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			9.31500	107.66003	9.31500	107.63339				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	0.00000				0.00	0	0
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			9.35000	106.97667	9.35000	106.95010				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total NDAL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NDAL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	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 NED11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED13 On 02/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NEDT1 On 21/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NEDT1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDT1A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NEDT1 On 26/11/2021 Spot Bond					0.00000	0.00000				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>
NET53 On 17/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NET53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NET53</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL01 On 22/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL01 On 01/07/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NGL01G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL01G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL02 On 15/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL06 On 01/12/2023 Spot Bond					0.00000	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 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	0.00000				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>
NGL08 On 02/07/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGLT1 On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGLT1A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGLT1f On 20/10/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGT10 On 25/03/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	107.29600	10.00000	107.26800				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	102.55251	13.50000	102.51611				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	0.00000				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	0.00000				0.00	0	0
<b>Total NHM007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NHM00 On 26/04/2022 Spot Bond					0.00000	0.00000				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 24/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 13/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NHM012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 09/09/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
<b>Total NHM014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	0.00000				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>
NHM01 On 11/05/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 26/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NHM017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 25/05/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 25/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NI202 On 07/12/2033 Spot Bond			5.91000	5.91000	5.91000	5.91000				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			5.12000	5.12000	5.12000	5.12000				0.00	0	0
<b>Total NI210 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 NI210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NI25 On 31/01/2025 Spot Bond			4.66500	4.66500	4.66500	4.66500				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			5.27000	5.27000	5.27000	5.27000				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			5.80000	5.80000	5.80000	5.80000				0.00	0	0
<b>Total NI38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB11 On 31/01/2025 Spot Bond			4.77000	4.77000	4.77000	4.77000				0.00	0	0
<b>Total NILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	0
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB13 On 31/01/2025 Spot Bond			5.16000	5.16000	5.16000	5.16000				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			5.26000	5.26000	5.26000	5.26000				0.00	0	0
<b>Total NILB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB15 On 31/03/2028 Spot Bond			5.97000	163.61075	5.97000	163.61194				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			5.76500	92.91831	5.76500	92.91941				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			4.76000	99.97393	4.76000	99.96089				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	0.00000				0.00	0	2,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN019 On 11/10/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>
NN028U 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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN03 On 23/11/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN04 On 22/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN040 On 06/03/2026 Spot Bond					0.00000	0.00000				0.00	5,200,000,000	1,600,000,000
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>5,200,000,000</b>	<b>1,600,000,000</b>
<b>Total For NN040</b>										<b>0.00</b>	<b>5,200,000,000</b>	<b>1,600,000,000</b>
NN043 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN046 On 13/05/2027 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NN046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN048 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NN048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN049 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NN049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN049</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN05 On 12/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NN05 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 NN05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN051 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NN051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN06 On 12/03/2026 Spot Bond					0.00000	0.00000				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>
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>
NNF011 On 19/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NNF011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NNF011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NNF012 On 12/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NNF012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NNF012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NNF013 On 24/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NNF013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NNF013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NNF014 On 24/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NNF014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NNF014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NNF015 On 15/07/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NNF015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NNF015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NNF016 On 07/07/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NNF016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NNF016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NNF02 On 01/08/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	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 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	0.00000				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	0.00000				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	0.00000				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>
NQ1A1 On 22/05/2052 Spot Bond					0.00000	0.00000				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 22/05/2052 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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 22/05/2052 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1B2 On 22/05/2022 Spot Bond					0.00000	0.00000				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 22/05/2052 Spot Bond					0.00000	0.00000				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 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02:On 31/10/2022 Spot Bond			6.36500	115.01990	6.36500	115.00031				0.00	0	0
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02:On 31/05/2023 Spot Bond			4.05000	188.14084	4.05000	188.15184				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			9.52000	117.20727	9.52000	117.17748			152,544,672,000.00	16,023,600	9,338,600	
<b>Total NRA028 SPOT</b>									<b>152,544,672,000.00</b>	<b>16,023,600</b>	<b>9,338,600</b>	
<b>Total For NRA028</b>									<b>152,544,672,000.00</b>	<b>16,023,600</b>	<b>9,338,600</b>	
NRA02:On 30/11/2028 Spot Bond			100.00000	13.84584	100.00000	13.81518			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	0.00000			0.00	0	0	
<b>Total NTC19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NTC19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NTC20 On 27/07/2020 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0	
<b>Total NTC21 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 NTC21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC22 On 15/02/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total NTC24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC25 On 07/09/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>
NTC31 On 10/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total NTC31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OMI01 On 22/11/2022 Spot Bond					0.00000	0.00000				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			5.71500	110.68628	5.71500	110.66932				0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total OML06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For OML06</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
OML07 On 19/03/2025 Spot Bond			9.67000	108.42394	9.67000	108.39613				0.00	0	1,630,000,000
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,630,000,000</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,630,000,000</b>
OML08 On 14/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total OML08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML09 On 14/09/2022 Spot Bond			6.31500	112.90467	6.31500	112.88560				0.00	0	1,000,000,000
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
OML10 On 14/09/2025 Spot Bond			9.37000	111.92375	9.37000	111.89589				0.00	0	910,000,000
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>910,000,000</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>910,000,000</b>
OML11 On 11/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBAJ1 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>
PBAV1 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>
PBBJ1 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>
PBDJ1 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>
PBGJ1 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>
PBJC1 On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBJC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBJC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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>
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	0.00000				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	0.00000				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	107.29600	10.00000	107.26800				0.00	0	0
<b>Total PMM12/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For PMM12/JIBAR</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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total PMM54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM54</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM55 On 28/08/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
<b>Total PRE2A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2A: On 20/02/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total PRE2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			7.56000	115.60567	7.53000	115.74644			817,840,251,316,000.00	2,356,857,176,100	1,065,334,104,200	
<b>Total R186 SPOT</b>									<b>17,840,251,316,000.00</b>	<b>356,857,176,100</b>	<b>065,334,104,200</b>	
<b>Total For R186</b>									<b>17,840,251,316,000.00</b>	<b>356,857,176,100</b>	<b>065,334,104,200</b>	
R197 On 07/12/2023 Spot Bond			2.89000	304.99975	2.89000	305.02707			115,602,890,000,000.00	40,001,000,000	71,695,000,000	



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 R197 SPOT</b>									<b>15,602,890,000,000.00</b>	<b>40,001,000,000</b>	<b>71,695,000,000</b>
<b>Total For R197</b>									<b>15,602,890,000,000.00</b>	<b>40,001,000,000</b>	<b>71,695,000,000</b>
R202 On 07/12/2033 Spot Bond			4.85000	205.54093	4.91000	204.28386			155,136,048,870,000.00	31,986,814,200	261,896,506,200
<b>Total R202 SPOT</b>									<b>5,136,048,870,000.00</b>	<b>31,986,814,200</b>	<b>261,896,506,200</b>
<b>Total For R202</b>									<b>5,136,048,870,000.00</b>	<b>31,986,814,200</b>	<b>261,896,506,200</b>
R2023 On 28/02/2023 Spot Bond			4.70000	110.43456	4.68500	110.45883			191,644,384,260,000.00	466,307,315,800	1,276,766,013,000
<b>Total R2023 SPOT</b>									<b>1,644,384,260,000.00</b>	<b>466,307,315,800</b>	<b>276,766,013,000</b>
<b>Total For R2023</b>									<b>1,644,384,260,000.00</b>	<b>466,307,315,800</b>	<b>276,766,013,000</b>
R2030 On 31/01/2030 Spot Bond			9.35500	91.38585	9.35500	91.36289			721,529,524,802,500.00	1,146,074,775,500	2,074,823,566,600
<b>Total R2030 SPOT</b>									<b>1,529,524,802,500.00</b>	<b>146,074,775,500</b>	<b>1,074,823,566,600</b>
<b>Total For R2030</b>									<b>1,529,524,802,500.00</b>	<b>146,074,775,500</b>	<b>1,074,823,566,600</b>
R2032 On 31/03/2032 Spot Bond			10.26000	89.01377	10.26000	88.98944			596,453,222,020,000.00	545,463,277,000	617,365,433,000
<b>Total R2032 SPOT</b>									<b>16,453,222,020,000.00</b>	<b>545,463,277,000</b>	<b>617,365,433,000</b>
<b>Total For R2032</b>									<b>16,453,222,020,000.00</b>	<b>545,463,277,000</b>	<b>617,365,433,000</b>
R2035 On 28/02/2035 Spot Bond			10.97500	88.34108	10.97500	88.31557			713,211,098,667,500.00	338,333,585,300	916,027,946,300
<b>Total R2035 SPOT</b>									<b>13,211,098,667,500.00</b>	<b>338,333,585,300</b>	<b>916,027,946,300</b>
<b>Total For R2035</b>									<b>13,211,098,667,500.00</b>	<b>338,333,585,300</b>	<b>916,027,946,300</b>
R2037 On 31/01/2037 Spot Bond			11.22000	79.54488	11.22000	79.52103			272,758,021,104,000.00	291,689,663,200	698,353,252,800
<b>Total R2037 SPOT</b>									<b>2,758,021,104,000.00</b>	<b>291,689,663,200</b>	<b>698,353,252,800</b>
<b>Total For R2037</b>									<b>2,758,021,104,000.00</b>	<b>291,689,663,200</b>	<b>698,353,252,800</b>
R2040 On 31/01/2040 Spot Bond			11.49500	80.52693	11.49500	80.50220			1,119,547,311,792,000.00	358,377,321,600	553,200,039,200
<b>Total R2040 SPOT</b>									<b>19,547,311,792,000.00</b>	<b>358,377,321,600</b>	<b>553,200,039,200</b>
<b>Total For R2040</b>									<b>19,547,311,792,000.00</b>	<b>358,377,321,600</b>	<b>553,200,039,200</b>
R2044 On 31/01/2044 Spot Bond			11.65000	76.63195	11.65000	76.60810			676,151,441,665,000.00	229,712,570,100	1,439,465,597,600
<b>Total R2044 SPOT</b>									<b>6,151,441,665,000.00</b>	<b>229,712,570,100</b>	<b>439,465,597,600</b>
<b>Total For R2044</b>									<b>6,151,441,665,000.00</b>	<b>229,712,570,100</b>	<b>439,465,597,600</b>
R2048 On 28/02/2048 Spot Bond			11.59000	79.99653	11.59000	79.97217			378,274,839,652,000.00	981,732,082,800	2,900,798,591,000
<b>Total R2048 SPOT</b>									<b>8,274,839,652,000.00</b>	<b>981,732,082,800</b>	<b>900,798,591,000</b>
<b>Total For R2048</b>									<b>8,274,839,652,000.00</b>	<b>981,732,082,800</b>	<b>900,798,591,000</b>
R208 On 31/03/2021 Spot Bond			3.48000	104.29160	3.45000	104.30261			312,035,209,760,000.00	377,021,612,000	614,200,000,000
<b>Total R208 SPOT</b>									<b>12,035,209,760,000.00</b>	<b>377,021,612,000</b>	<b>614,200,000,000</b>
<b>Total For R208</b>									<b>12,035,209,760,000.00</b>	<b>377,021,612,000</b>	<b>614,200,000,000</b>
R209 On 31/03/2036 Spot Bond			10.93000	67.15375	10.87500	67.43488			691,297,488,038,000.00	337,721,636,600	880,002,464,500
<b>Total R209 SPOT</b>									<b>11,297,488,038,000.00</b>	<b>337,721,636,600</b>	<b>880,002,464,500</b>
<b>Total For R209</b>									<b>11,297,488,038,000.00</b>	<b>337,721,636,600</b>	<b>880,002,464,500</b>

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 Spot Bond			4.43000	181.40063	4.41000	181.65475		22,157,531,000,000.00	5,001,700,000	32,681,819,000	
<b>Total R210 SPOT</b>								<b>22,157,531,000,000.00</b>	<b>5,001,700,000</b>	<b>32,681,819,000</b>	
<b>Total For R210</b>								<b>22,157,531,000,000.00</b>	<b>5,001,700,000</b>	<b>32,681,819,000</b>	
R212 On 31/01/2022 Spot Bond			2.38000	165.23260	2.46000	165.05286		11,900,000,000,000.00	5,000,000,000	36,595,500,000	
<b>Total R212 SPOT</b>								<b>11,900,000,000,000.00</b>	<b>5,000,000,000</b>	<b>36,595,500,000</b>	
<b>Total For R212</b>								<b>11,900,000,000,000.00</b>	<b>5,000,000,000</b>	<b>36,595,500,000</b>	
R213 On 28/02/2031 Spot Bond			9.86000	84.17188	9.81000	84.43388		197,707,824,548,000.00	121,471,381,800	525,320,254,500	
<b>Total R213 SPOT</b>								<b>197,707,824,548,000.00</b>	<b>121,471,381,800</b>	<b>525,320,254,500</b>	
<b>Total For R213</b>								<b>197,707,824,548,000.00</b>	<b>121,471,381,800</b>	<b>525,320,254,500</b>	
R214 On 28/02/2041 Spot Bond			11.15500	65.25792	11.15500	65.23878		208,912,995,140,000.00	377,311,788,000	684,181,192,900	
<b>Total R214 SPOT</b>								<b>208,912,995,140,000.00</b>	<b>377,311,788,000</b>	<b>684,181,192,900</b>	
<b>Total For R214</b>								<b>208,912,995,140,000.00</b>	<b>377,311,788,000</b>	<b>684,181,192,900</b>	
RC001 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total RC001U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RC001U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
RC002 On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total RC002U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RC002U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
RC003 On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total RC003U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RC003U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
RC004 On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total RC004U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RC004U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
RC005 On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total RC005U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RC005U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
RC006 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total RC006U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RC006U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
RC007 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total RC007U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RC007U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
RC008 On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total RC008U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	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 RC008U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC009\On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC009U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC009U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC010\On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC010U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC010U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC011\On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC011U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC011U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC017\On 23/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC017U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC017U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC018\On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC018U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC018U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC019\On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC019U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC019U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC020\On 29/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC020U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC020U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC021\On 08/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC021U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC021U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC022\On 21/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC022U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC022U</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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total RDF07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF08\On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF09\On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF10\On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF11\On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF12\On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF13\On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF19(On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF19U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF19U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF26(On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF26U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF26U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF27(On 04/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF27U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF27U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0(On 30/09/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
<b>Total RDFB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1(On 27/03/2022 Spot Bond					0.00000	0.00000				0.00	1,400,000,000	700,000,000
<b>Total RDFB11 SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
<b>Total For RDFB11</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
RDFB1(On 27/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total RDFB17 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 RDFB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1:On 11/02/2026 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
<b>Total RDFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2:On 22/03/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total RDFB22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2:On 22/08/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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 29/07/2020 Spot Bond					0.00000	0.00000				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	0.00000				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>
RDFC5 On 11/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total RDFC51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REB18:On 21/08/2020 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 REB18U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REB18U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED12: On 12/04/2021 Spot Bond					0.00000	0.00000				0.00	440,000,000	220,000,000
<b>Total RED121 SPOT</b>										<b>0.00</b>	<b>440,000,000</b>	<b>220,000,000</b>
<b>Total For RED121</b>										<b>0.00</b>	<b>440,000,000</b>	<b>220,000,000</b>
RED30: On 16/09/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total RED601 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED601</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED60: On 09/03/2022 Spot Bond					0.00000	0.00000				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 17/04/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED70: On 17/04/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED705</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED80: On 06/04/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
<b>Total RED901 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED901</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES04: On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES35: On 25/08/2021 Spot Bond					0.00000	0.00000				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES38 On 01/08/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES42 On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES42U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES42U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES44 On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES44U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES44U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES46 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES46U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES46U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES47 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>
RES48 On 31/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES48U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES48U</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			5.50500	105.72055	5.50500	105.70486				0.00	0	0
<b>Total RW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RW23 On 10/12/2023 Spot Bond			6.36500	110.52192	6.36500	110.50300				0.00	0	179,077,900
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>179,077,900</b>
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	<b>179,077,900</b>
RW28 On 10/12/2028 Spot Bond			11.68000	93.60676	11.68000	93.57773				0.00	0	0
<b>Total RW28 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 RW28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK12/ On 25/11/2020 Spot Bond			10.00000	107.29600	10.00000	107.26800			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	0.00000			0.00	0	0
<b>Total SBK18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK23 On 28/05/2022 Spot Bond			5.98500	111.34029	5.98500	111.32245			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	0.00000			0.00	0	30,000,000
<b>Total SBK24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For SBK24</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total SBK24/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK24/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK25 On 25/04/2021 Spot Bond					0.00000	0.00000			0.00	0	0
<b>Total SBK25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK26 On 25/04/2021 Spot Bond			5.78500	107.66110	5.78500	107.64433			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	0.00000			0.00	0	0
<b>Total SBN01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS18 On 23/06/2021 Spot Bond					0.00000	0.00000			0.00	0	0
<b>Total SBS18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS19 On 23/06/2021 Spot Bond			4.41500	105.94553	4.41500	105.93289			0.00	0	0
<b>Total SBS19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS20 On 15/05/2026 Spot Bond			6.78000	117.33915	6.78000	117.31788		1,356,000,000,000.00		200,000,000	310,000,000
<b>Total SBS20 SPOT</b>								<b>1,356,000,000,000.00</b>		<b>200,000,000</b>	<b>310,000,000</b>
<b>Total For SBS20</b>								<b>1,356,000,000,000.00</b>		<b>200,000,000</b>	<b>310,000,000</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	0.00000			0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
SBS27 On 20/02/2024 Spot Bond			5.44000	119.31911	5.44000	119.30152				0.00	0	220,000,000
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>220,000,000</b>
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	<b>220,000,000</b>
SBS3 On 25/05/2026 Spot Bond			6.90000	107.44230	6.90000	107.42250				0.00	0	0
<b>Total SBS3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS31 On 12/06/2027 Spot Bond			7.37000	113.92191	7.37000	113.89938				0.00	0	0
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS34 On 19/09/2024 Spot Bond			5.85500	118.88985	5.85500	118.87121				0.00	0	0
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS38 On 29/01/2025 Spot Bond			6.12000	111.40087	6.12000	111.38242				0.00	0	0
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS39 On 29/01/2030 Spot Bond			8.51500	107.50610	8.51500	107.48148				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			4.41000	106.86302	4.41000	106.85035				0.00	0	0
<b>Total SBS4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS40 On 12/11/2020 Spot Bond					0.00000	0.00000				0.00	1,000,000,000	500,000,000
<b>Total SBS40 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For SBS40</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
SBS41 On 12/11/2022 Spot Bond			4.79500	113.10928	4.79500	113.09471				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			6.50500	120.34217	6.50500	120.32124				0.00	0	0
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS43 On 12/11/2027 Spot Bond			7.49500	120.51373	7.49500	120.48964				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS45 On 15/02/2021 Spot Bond					0.00000	0.00000				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			4.89500	118.33567	4.89500	118.31995				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	0.00000				0.00	0	0
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS49 On 31/01/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SBS49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS49</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS50 On 31/01/2022 Spot Bond			4.46500	107.04588	4.46500	107.03290				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			5.49500	5.49500	5.49500	5.49500				0.00	0	0
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS52 On 29/01/2030 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	0.00000				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>
SBS55 On 12/06/2022 Spot Bond					0.00000	0.00000				0.00	6,000,000,000	3,700,000,000
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>3,700,000,000</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>3,700,000,000</b>
SBS56 On 12/06/2022 Spot Bond			4.58000	108.79878	4.58000	108.78532				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	0.00000				0.00	0	0
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SBS58 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 SBS58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS59 On 09/10/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	2,000,000,000
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
SBS63 On 31/01/2026 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS65 On 15/05/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			3.97000	295.06589	3.97000	295.08376				0.00	0	130,000,000
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
SBSI14 On 07/12/2033 Spot Bond			5.91000	5.91000	5.91000	5.91000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
SBT101On 31/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBT102On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBT103On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBT201On 13/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBT202On 03/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBT203On 03/12/2023 Spot Bond			6.81500	111.98312	6.81500	111.96262				0.00	0	1,409,100,000
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,409,100,000</b>
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	<b>1,409,100,000</b>
SBT204On 16/04/2024 Spot Bond					0.00000	0.00000				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>
SBT206On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBT207On 25/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SGI004On 20/01/2021 Spot Bond					0.00000	0.00000				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>
SGI005On 10/07/2021 Spot Bond					0.00000	0.00000				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SGI006 On 11/07/2022 Spot Bond					0.00000	0.00000				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	107.29600	10.00000	107.26800				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	0.00000				0.00	0	500,000,000
<b>Total SLI4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For SLI4</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
SLRA2 On 15/08/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA5 On 15/08/2022 Spot Bond					0.00000	0.00000				0.00	500,000,000	250,000,000
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
<b>Total For SLRA5</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
SLRB2 On 15/08/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total SLRB5 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 SLRB5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC2 On 15/08/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total SNT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SNT02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SNT03 On 12/04/2023 Spot Bond			6.56500	116.01692	6.56500	115.99645				0.00	0	4,050,000,000
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,050,000,000</b>
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	<b>4,050,000,000</b>
SNT04 On 27/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SOLB0 On 12/08/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	245,200,000	122,600,000
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>245,200,000</b>	<b>122,600,000</b>
<b>Total For SPDA12</b>										<b>0.00</b>	<b>245,200,000</b>	<b>122,600,000</b>
SPDA13 On 21/08/2024 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 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	0.00000				0.00	0	0
<b>Total SPDA8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00-On 27/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00-On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00-On 18/06/2022 Spot Bond					0.00000	0.00000				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>
SPG00-On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	150,000,000
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
SPG00-On 15/10/2022 Spot Bond					0.00000	0.00000				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>
SPG00-On 15/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPGC0 On 15/10/2020 Spot Bond					0.00000	0.00000				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>
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>
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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SS053L On 12/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS053U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS053U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS054L On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS054U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS054U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS055L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS055U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS055U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS056L On 13/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			40,000,000,000,000.00		400,000,000	200,000,000
<b>Total SS056U SPOT</b>									<b>10,000,000,000,000.00</b>		<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For SS056U</b>									<b>10,000,000,000,000.00</b>		<b>400,000,000</b>	<b>200,000,000</b>
SS057L On 22/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS057U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS057U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS058L On 19/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS058U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS058U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSA07 On 15/05/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 31/03/2021 Spot Bond			5.38000	102.99100	5.38000	102.97605				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			5.38000	102.99100	5.38000	102.97605				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			5.32500	5.32500	5.32500	5.32500				0.00	0	0
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01 On 21/12/2026 Spot Bond			9.07000	107.71469	9.07000	107.68859				0.00	0	0
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02 On 28/02/2031 Spot Bond			11.68000	74.67568	11.68000	74.65277				0.00	0	0
<b>Total SSN021 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 SSN021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN021 On 07/12/2023 Spot Bond					0.00000	0.00000				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>
SSN029 On 17/11/2020 Spot Bond					0.00000	0.00000				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>
SSN035 On 01/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SSN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN037 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	9.55000				0.00	0	0
<b>Total SSN038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN038 On 13/10/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN040 On 13/10/2023 Spot Bond			6.11500	113.28808	6.11500	113.26944				0.00	0	0
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN041 On 31/01/2038 Spot Bond			5.60000	93.26232	5.60000	93.26385				0.00	0	0
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN043 On 09/02/2027 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN044 On 30/04/2027 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN046 On 05/04/2027 Spot Bond					0.00000	0.00000				0.00	0	2,500,000,000
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
SSN047 On 08/12/2023 Spot Bond			3.88000	3.88000	3.88000	3.88000				0.00	0	0
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN050 On 26/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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	0.00000				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	0.00000				0.00	0	800,000,000
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
SSN05:On 03/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN060</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06:On 31/03/2028 Spot Bond			5.63000	5.63000	5.63000	5.63000				0.00	0	0
<b>Total SSN061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN061</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06:On 31/01/2025 Spot Bond			4.71000	4.71000	4.71000	4.71000				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			5.80000	5.80000	5.80000	5.80000				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			5.27000	5.27000	5.27000	5.27000				0.00	0	0
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06:On 31/03/2028 Spot Bond			5.59000	5.59000	5.59000	5.59000				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN066 On 28/05/2023 Spot Bond					0.00000	0.00000				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>
SSN069 On 28/05/2023 Spot Bond					0.00000	0.00000				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>
SSN070 On 28/02/2022 Spot Bond					0.00000	0.00000				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>
SSN073 On 15/06/2023 Spot Bond					0.00000	0.00000				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>
SSN074 On 15/06/2023 Spot Bond					0.00000	0.00000				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>
SSN075 On 15/06/2028 Spot Bond					0.00000	0.00000				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>
SSN076 On 15/06/2023 Spot Bond					0.00000	0.00000				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>
SSN077 On 15/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN078 On 13/07/2023 Spot Bond					0.00000	0.00000				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>
SSN079 On 31/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SSN079 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN079</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN080 On 16/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SSN080 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN080</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN081 On 27/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SSN081 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 SSN081</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN081 On 12/09/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN082 On 05/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN083 On 07/12/2033 Spot Bond			5.78500	5.78500	5.78500	5.78500				0.00	0	0
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN084 On 23/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SSN085 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN085</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN085 On 23/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SSN086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN086 On 21/12/2026 Spot Bond					0.00000	0.00000				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>
SSN089 On 31/01/2030 Spot Bond					0.00000	0.00000				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>
SSN093 On 31/01/2030 Spot Bond					0.00000	0.00000				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>
SSN095 On 28/05/2025 Spot Bond					0.00000	0.00000				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>
SSN096 On 28/02/2027 Spot Bond					0.00000	0.00000				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>
SSN098 On 07/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN099 On 31/01/2030 Spot Bond			10.02000	91.23664	10.02000	91.17385				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN10 On 28/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SSN101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SZ25 On 30/09/2025 Spot Bond			8.59000	104.44490	8.59000	104.42090				0.00	0	34,700,000
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>34,700,000</b>
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	<b>34,700,000</b>
T13A11 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total T13A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A12 On 21/08/2020 Spot Bond			5.26000	104.76208	5.26000	104.74706				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	0.00000				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			5.36000	104.69377	5.36000	104.67847				0.00	0	0
<b>Total T13A16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A19 On 21/08/2020 Spot Bond					0.00000	0.00000				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			5.31000	104.41430	5.31000	104.39917				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	0.00000				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	0.00000				0.00	0	0
<b>Total T14A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T14A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T14A12 On 21/11/2021 Spot Bond			8.55000	102.26051	8.55000	102.23725				0.00	0	100,000,000
<b>Total T14A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For T14A12</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T14A13On 21/11/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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>
TFS142On 28/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TFS142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS145On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TFS145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS147On 12/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TFS147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS148On 12/10/2022 Spot Bond					0.00000	0.00000				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>
TFS149On 31/10/2021 Spot Bond					0.00000	0.00000				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	0.00000				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>
TFS153On 06/07/2021 Spot Bond					0.00000	0.00000				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	0.00000				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>
TFS155On 03/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TFS155 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 TFS155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS156 On 03/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS157 On 16/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS158 On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TFS158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS158</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS159 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS161 On 27/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TFS161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS162 On 27/05/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	1,000,000,000	1,200,000,000
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,200,000,000</b>
<b>Total For TFS163</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,200,000,000</b>
TFS164 On 22/10/2024 Spot Bond					0.00000	0.00000				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	0.00000				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			5.68000	104.17367	5.68000	104.15753				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	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 TH13A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A7 On 21/08/2020 Spot Bond			4.49500	104.42918	4.49500	104.41637				0.00	0	0
<b>Total TH13A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A8 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TH13B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B1 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TH13B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B2 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TH13B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B3 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TH13B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B4 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TH13B5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B5 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TH13C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C1 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TH13C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C2 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TH13C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C3 On 21/08/2020 Spot Bond					0.00000	0.00000				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>
TH13C4 On 21/08/2020 Spot Bond					0.00000	0.00000				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13D On 21/08/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total TH14A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A On 21/11/2021 Spot Bond			5.11000	108.02983	5.11000	108.01502				0.00	0	60,000,000
<b>Total TH14A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For TH14A4</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
TH14A On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	500,000,000	250,000,000
<b>Total TH14A7 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
<b>Total For TH14A7</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
TH14A On 21/11/2021 Spot Bond			5.27000	106.74249	5.27000	106.72740				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total TH14B3 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 TH14B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C`On 21/11/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total TH14D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A`On 21/11/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	9.82000				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	0.00000				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	0.00000				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	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 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>
TH15A7 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15B1 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15B2 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15B3 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15C1 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15C2 On 21/11/2022 Spot Bond					0.00000	0.00000				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>
TH15C3 On 21/11/2022 Spot Bond					0.00000	0.00000				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>
TH15D1 On 21/11/2022 Spot Bond					0.00000	0.00000				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>
TH15D2 On 21/11/2022 Spot Bond					0.00000	0.00000				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>
TH15D3 On 21/11/2022 Spot Bond					0.00000	0.00000				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>
TH16A1 On 21/08/2022 Spot Bond					0.00000	0.00000				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH16A2 On 21/08/2024 Spot Bond					0.00000	0.00000				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>
TH16A3 On 21/08/2024 Spot Bond			8.49000	103.53307	8.49000	103.50942				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>
TH16B1 On 21/08/2024 Spot Bond					0.00000	0.00000				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>
TH16C1 On 21/08/2024 Spot Bond					0.00000	0.00000				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>
TH16D1 On 21/08/2024 Spot Bond					0.00000	0.00000				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/R207 On 25/11/2020 Spot Bond			10.00000	107.29600	10.00000	107.26800				0.00	0	0
<b>Total TL20/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL20/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TL21U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL21U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL22 On 04/03/2021 Spot Bond					0.00000	0.00000				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	0.00000				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			5.88500	109.61161	5.88500	109.59433				0.00	0	0
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL25 On 04/09/2024 Spot Bond			7.16500	112.07523	7.16500	112.05380				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	0.00000				0.00	0	0
<b>Total TL26 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 TL26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL27 On 24/04/2023 Spot Bond					0.00000	0.00000				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			8.74500	104.27792	8.74500	104.25355				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	0.00000				0.00	5,000,000,000	5,000,000,000
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For TL29</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>
TL30 On 10/06/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	1,000,000,000
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
TL32 On 09/02/2027 Spot Bond					0.00000	0.00000				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	0.00000				0.00	2,400,000,000	1,200,000,000
<b>Total TLC09 SPOT</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,200,000,000</b>
<b>Total For TLC09</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,200,000,000</b>
TN20 On 17/09/2020 Spot Bond			3.81500	104.62666	3.81500	104.61580		45,856,300,000.00			12,020,000	9,912,510,000
<b>Total TN20 SPOT</b>								<b>45,856,300,000.00</b>			<b>12,020,000</b>	<b>9,912,510,000</b>
<b>Total For TN20</b>								<b>45,856,300,000.00</b>			<b>12,020,000</b>	<b>9,912,510,000</b>
TN20/R On 17/09/2020 Spot Bond			100.00000	91.03376	100.00000	90.81856				0.00	0	0
<b>Total TN20/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN20/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TN21U On 13/05/2021 Spot Bond			100.00000	58.01520	100.00000	57.88749				0.00	0	0
<b>Total TN21U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN21U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TN23 On 06/11/2023 Spot Bond			6.86500	113.65462	6.86500	113.63378		119,451,000,000.00			17,400,000	4,454,700,000
<b>Total TN23 SPOT</b>								<b>119,451,000,000.00</b>			<b>17,400,000</b>	<b>4,454,700,000</b>
<b>Total For TN23</b>								<b>119,451,000,000.00</b>			<b>17,400,000</b>	<b>4,454,700,000</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	18.98327	100.00000	18.94148				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TN23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN23/R2023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TN25 On 19/08/2025 Spot Bond			9.21000	105.16054	9.21000	105.13453				297,908,502,000.00	32,346,200	28,434,557,000
<b>Total TN25 SPOT</b>										<b>297,908,502,000.00</b>	<b>32,346,200</b>	<b>28,434,557,000</b>
<b>Total For TN25</b>										<b>297,908,502,000.00</b>	<b>32,346,200</b>	<b>28,434,557,000</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	14.86275	100.00000	14.82968				0.00	0	0
<b>Total TN25/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN25/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TN27 On 14/11/2027 Spot Bond			9.57000	98.17756	9.57000	98.15262				239,387,808,000.00	25,014,400	10,214,578,700
<b>Total TN27 SPOT</b>										<b>239,387,808,000.00</b>	<b>25,014,400</b>	<b>10,214,578,700</b>
<b>Total For TN27</b>										<b>239,387,808,000.00</b>	<b>25,014,400</b>	<b>10,214,578,700</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	10.60375	100.00000	10.58040				0.00	0	0
<b>Total TN27/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN27/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TN30 On 09/10/2030 Spot Bond			11.08000	99.45374	11.08000	99.42443				0.00	0	1,500,000,000
<b>Total TN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For TN30</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	120.18568	8.00000	120.15992				0.00	0	0
<b>Total TN30/R2030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN30/R2030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TN40 On 09/10/2040 Spot Bond			12.86500	87.89556	12.86500	87.86563				0.00	0	2,900,000,000
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,900,000,000</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>2,900,000,000</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	103.02008	10.75000	102.99062				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	107.29600	10.00000	107.26800				0.00	0	0
<b>Total TPDA01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA01/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 30/11/2020 Spot Bond			6.12500	102.49927	6.12500	102.48245				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2A: On 14/12/2020 Spot Bond			5.61000	102.54955	5.61000	102.53414				0.00	0	0
<b>Total TRA2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A: On 14/12/2020 Spot Bond			5.41000	5.41000	5.41000	5.41000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total TRA2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2D: On 14/12/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			5.82500	108.51939	5.82500	108.50246				0.00	0	0
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TRA3A6 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 TRA3A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A: On 14/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total TRA3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A: On 13/04/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A: On 13/04/2024 Spot Bond			6.11500	110.22688	6.11500	110.21472				0.00	0	0
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A: On 13/10/2020 Spot Bond					0.00000	0.00000				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>
TRA4A: On 13/04/2022 Spot Bond					0.00000	0.00000				0.00	576,000,000	288,000,000
<b>Total TRA4A6 SPOT</b>										<b>0.00</b>	<b>576,000,000</b>	<b>288,000,000</b>
<b>Total For TRA4A6</b>										<b>0.00</b>	<b>576,000,000</b>	<b>288,000,000</b>
TRA4A: On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A: On 13/04/2024 Spot Bond			8.62000	102.33264	8.62000	102.30905				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	0.00000				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	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 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>
TRQ111On 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>
TRQ121On 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>
TRQ131On 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>
TRQ141On 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>
TSE031On 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>
TSG011On 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>
TSG021On 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>
TSG031On 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>
TSG041On 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>
TSG051On 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>
TSG061On 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 13/08/2020 Spot Bond					0.00000	0.00000				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 08/10/2020 Spot Bond					0.00000	0.00000				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>
TSP24€(On 12/11/2020 Spot Bond					0.00000	0.00000				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>
TSP24€(On 10/09/2020 Spot Bond					0.00000	0.00000				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>
TSP24€(On 04/03/2021 Spot Bond					0.00000	0.00000				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>
TSP24€(On 18/03/2021 Spot Bond					0.00000	0.00000				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>
TSP24€(On 08/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TSP245 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP245</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP24€(On 22/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TSP246 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP246</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP247(On 22/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TSP247 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP247</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TU1A11(On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TU1A11 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 TU1A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TU1B11On 31/01/2025 Spot Bond					0.00000	0.00000				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>
TU1D11On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TU1D11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TU1D11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TUHF0:On 24/10/2024 Spot Bond					0.00000	0.00000				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>
TWC33 On 20/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TWC334 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC334</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC33 On 27/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TWC335 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC335</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC33 On 30/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TWC336 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC336</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC33 On 13/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TWC337 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC337</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC33 On 19/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TWC338 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC338</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC33 On 26/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TWC339 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC339</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC34 On 07/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TWC340 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC340</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC34 On 11/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total TWC341 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC341</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC34 On 08/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TWC342 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC342</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC34 On 16/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			990,000,000,000,000.00	59,900,000,000	44,900,000,000	
<b>Total TWC343 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>59,900,000,000</b>	<b>44,900,000,000</b>	
<b>Total For TWC343</b>									<b>10,000,000,000,000.00</b>	<b>59,900,000,000</b>	<b>44,900,000,000</b>	
UG21 On 02/03/2021 Spot Bond			6.07500	106.86194	6.07500	106.84456			0.00	0	0	0
<b>Total UG21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For UG21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
UG26 On 09/03/2026 Spot Bond			9.72000	110.89704	9.72000	110.86844			0.00	0	470,200,000	
<b>Total UG26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>470,200,000</b>	
<b>Total For UG26</b>									<b>0.00</b>	<b>0</b>	<b>470,200,000</b>	
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	0
<b>Total VCJA1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	0
<b>Total VCJA2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	0
<b>Total VCJA3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	0
<b>Total VCJA4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	0
<b>Total VCJA5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
VCJA6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	0
<b>Total VCJA6U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA6U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
VCJA7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	0
<b>Total VCJA7U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA7U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
VCJA8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	0
<b>Total VCJA8U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA8U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCJA9(On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA9U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA9U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB1(On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB2(On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB3(On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB4(On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB5(On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB6(On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB7(On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB8(On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB8U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB8U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB9(On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB9U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB9U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA1(On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA2(On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	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 VCPA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA31On 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>
VCPA41On 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>
VCPA51On 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>
VCPA61On 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>
VCPA71On 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>
VCPA81On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA8U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA8U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA91On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA9U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA9U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB11On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB21On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB31On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB41On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB51On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
VJA03 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>
VJA04 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>
VJA05 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>
VJA06 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>
VJA07 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>
VJA08 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>
VJA09 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>



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

Contract Details	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 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>
VKE10 On 08/07/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
<b>Total VKE13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE14 On 27/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE15 On 14/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total VKE15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE16 On 14/02/2025 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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>
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>
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>
VR871L On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR871U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR871U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR872L On 19/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR872U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR872U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR873L On 06/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR873U 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 VR873U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR874 On 15/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR874U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR874U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR875 On 20/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR875U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR875U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VRI871 On 28/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total VRI871 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VRI871</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL01 On 10/10/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	1,000,000,000
<b>Total WHL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For WHL02</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL03 On 02/10/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
WHL07 On 26/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL07U</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>
WSP5 On 28/05/2021 Spot Bond			4.63500	104.93397	4.63500	104.92092				0.00	0	0
<b>Total WSP5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP5/f On 28/05/2021 Spot Bond			100.00000	55.81532	100.00000	55.69247				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>89,719,621,662,148,000.009,035,999,540,000</b>	<b>450,206,738,741</b>	<b>450,206,738,741</b>
<b>Total for SPOT :</b>										<b>89,719,621,662,148,000.00</b>	<b>035,999,540,000</b>	<b>450,206,738,741</b>
<b>Total Futures</b>										<b>89 719 621 705 520 200.00</b>	<b>035,999,540,395</b>	<b>450,207,732,342</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>312,275</b>
<b>Grand Total:</b>										<b>89,719,621,705,520,300.00</b>	<b>035,999,540,395</b>	<b>450,208,044,617</b>