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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/10/2018

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 01/11/2018 Bond Future			11.23546	74.36280	11.26708	74.18309			0.00	0	9,466
ES33 On 07/02/2019 Bond Future			11.37842	75.79245	11.41137	75.60902			0.00	0	0
ES33 On 02/05/2019 Bond Future			11.49987	73.26280	11.53395	73.07632			0.00	0	0
ES33 On 01/08/2019 Bond Future			11.63313	74.59449	11.66834	74.40541			0.00	0	0
Total ES33 Future									0.00	0	9,466
Total For ES33									0.00	0	9,466
ES42 On 01/11/2018 Bond Future			11.46903	76.27576	11.50055	76.07417			0.00	0	7,957
ES42 On 07/02/2019 Bond Future			11.60436	77.74222	11.63719	77.53647			0.00	0	0
ES42 On 02/05/2019 Bond Future			11.72504	74.77439	11.75904	74.56519			0.00	0	0
ES42 On 01/08/2019 Bond Future			11.85433	76.13329	11.88947	75.92112			0.00	0	0
Total ES42 Future									0.00	0	7,957
Total For ES42									0.00	0	7,957
I2025 On 01/11/2018 Bond Future			132.73748	132.73748	132.75599	132.75599			0.00	0	529
I2025 On 07/02/2019 Bond Future			133.90815	133.90815	133.92579	133.92579			0.00	0	0
I2025 On 02/05/2019 Bond Future			136.15395	136.15395	136.17260	136.17260			0.00	0	0
I2025 On 01/08/2019 Bond Future			138.60935	138.60935	138.62980	138.62980			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2025 Future												0.00	0	529
Total For I2025												0.00	0	529
I2029	On	01/11/2018	Bond Future			100.87458	100.87458	100.85914	100.85914			0.00	0	1,568
I2029	On	07/02/2019	Bond Future			102.83910	102.83910	102.82251	102.82251			0.00	0	1,386
I2029	On	02/05/2019	Bond Future			103.49142	103.49142	103.47498	103.47498			0.00	0	0
I2029	On	01/08/2019	Bond Future			105.39313	105.39313	105.37757	105.37757			0.00	0	0
Total I2029 Future												0.00	0	2,954
Total For I2029												0.00	0	2,954
I2033	On	01/11/2018	Bond Future			102.89109	102.89109	102.87501	102.87501			0.00	0	6,373
I2033	On	07/02/2019	Bond Future			104.89490	104.89490	104.87761	104.87761			0.00	0	0
I2033	On	02/05/2019	Bond Future			105.50966	105.50966	105.49253	105.49253			0.00	0	0
I2033	On	01/08/2019	Bond Future			107.44846	107.44846	107.43224	107.43224			0.00	0	0
Total I2033 Future												0.00	0	6,373
Total For I2033												0.00	0	6,373
I2038	On	01/11/2018	Bond Future			122.74815	122.74815	122.72910	122.72910			0.00	0	6,394
I2038	On	07/02/2019	Bond Future			123.54748	123.54748	123.52691	123.52691			0.00	0	3,452
I2038	On	02/05/2019	Bond Future			125.61963	125.61963	125.59923	125.59923			0.00	0	0
I2038	On	01/08/2019	Bond Future			127.87547	127.87547	127.85614	127.85614			0.00	0	0
Total I2038 Future												0.00	0	9,846
Total For I2038												0.00	0	9,846
I2046	On	01/11/2018	Bond Future			116.81049	116.81049	116.79221	116.79221			0.00	0	9,367
I2046	On	07/02/2019	Bond Future			119.08535	119.08535	119.06562	119.06562			0.00	0	2,715
I2046	On	02/05/2019	Bond Future			119.39735	119.39735	119.37799	119.37799			0.00	0	0
I2046	On	01/08/2019	Bond Future			121.59131	121.59131	121.57281	121.57281			0.00	0	0
Total I2046 Future												0.00	0	12,082
Total For I2046												0.00	0	12,082
I2050	On	01/11/2018	Bond Future			122.66986	122.66986	122.65061	122.65061			0.00	0	7,454
I2050	On	07/02/2019	Bond Future			123.28753	123.28753	123.26686	123.26686			0.00	0	2,630
I2050	On	02/05/2019	Bond Future			125.35524	125.35524	125.33498	125.33498			0.00	0	0
I2050	On	01/08/2019	Bond Future			125.84135	125.84135	125.82199	125.82199			0.00	0	0
Total I2050 Future												0.00	0	10,084
Total For I2050												0.00	0	10,084
R186	On	01/11/2018	Bond Future			9.18259	111.36507	9.22898	111.09126		7.10	36,527,742.96	328	67,928
R186	On	07/02/2019	Bond Future			9.28036	108.20145	9.32918	107.92211		7.36	0.00	0	839
R186	On	02/05/2019	Bond Future			9.36809	109.99983	9.41912	109.71581		7.39	0.00	0	0
R186	On	01/08/2019	Bond Future			9.46537	106.70096	9.51874	106.41288			0.00	0	0
Total R186 Future												36,527,742.96	328	68,767
R186	On	01/11/2018	Bond Future	8.52	Put			4,288.53000	4.28853	4,015,320	6.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2018	Bond Future	8.46	Put			4,660.53000	4.66053	4,386,990	6.55	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call			0.85000	0.00085	1,120	6.55	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.90	Call			94.97000	0.09497	120,860	6.83	0.00	0	0
R186	On	01/11/2018	Bond Future	8.90	Put			2,056.71000	2.05671	1,808,790	6.83	0.00	0	2,500
R186	On	01/11/2018	Bond Future	9.14	Call			442.56000	0.44256	535,450	7.02	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Call			2.40000	0.00240	3,180	6.57	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Put			4,165.11000	4.16511	3,892,080	6.57	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Call			1.85000	0.00185	2,450	6.56	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Put			968.56000	0.96856	787,640	7.02	0.00	0	5,000
R186	On	01/11/2018	Bond Future	7.96	Put			7,832.19000	7.83219	7,558,380	6.56	0.00	0	0
R186	On	01/11/2018	Bond Future	7.96	Call			0.00000	0.00000	0,000	6.56	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.53	Call			2.11000	0.00211	2,800	6.57	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put			4,226.78000	4.22678	3,953,660	6.57	0.00	0	0
R186	On	07/02/2019	Bond Future	8.77	Put			3,820.04000	3.82004	3,602,240	7.03	0.00	0	0
R186	On	07/02/2019	Bond Future	8.77	Call			562.42000	0.56242	623,960	7.03	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.90	Call			3,910.23000	3.91023	4,117,560	7.98	0.00	0	0
R186	On	07/02/2019	Bond Future	9.90	Put			714.17000	0.71417	642,160	7.98	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.92	Call			3,996.49000	3.99649	4,205,720	8.00	0.00	0	0
R186	On	07/02/2019	Bond Future	9.92	Put			690.75000	0.69075	620,640	8.00	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.27	Put			1,959.23000	1.95923	1,809,130	7.37	0.00	0	0
R186	On	07/02/2019	Bond Future	9.27	Call			1,620.49000	1.62049	1,749,730	7.37	0.00	0	1,170
R186	On	07/02/2019	Bond Future	8.30	Put			6,230.86000	6.23086	5,971,060	6.71	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Call			133.96000	0.13396	153,500	6.71	0.00	0	210
R186	On	07/02/2019	Bond Future	8.50	Put			5,135.72000	5.13572	4,890,040	6.81	0.00	0	0
R186	On	07/02/2019	Bond Future	8.50	Call			258.58000	0.25858	292,240	6.81	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.10	Call			1,184.15000	1.18415	1,289,190	7.26	0.00	0	0
R186	On	07/02/2019	Bond Future	9.10	Put			2,503.80000	2.50380	2,329,500	7.26	0.00	0	1,000
R186	On	07/02/2019	Bond Future	8.21	Call			98.03000	0.09803	112,980	6.68	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			6,749.48000	6.74948	6,485,090	6.68	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			101.37000	0.10137	116,770	6.68	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			6,691.03000	6.69103	6,427,090	6.68	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			94.78000	0.09478	109,300	6.68	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			6,808.06000	6.80806	6,543,240	6.68	0.00	0	0
R186	On	02/05/2019	Bond Future	9.30	Put			2,695.85000	2.69585	2,540,930	7.25	0.00	0	0
R186	On	02/05/2019	Bond Future	9.30	Call			2,031.32000	2.03132	2,160,420	7.25	0.00	0	200
R186	On	02/05/2019	Bond Future	10.07	Call			4,679.00000	4.67900	4,880,740	7.95	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Put			4,840.74000	4.84074	4,622,260	6.73	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Call			745.06000	0.74506	810,600	6.73	0.00	0	200
R186	On	02/05/2019	Bond Future	9.02	Call			1,342.75000	1.34275	1,441,510	7.03	0.00	0	0
R186	On	02/05/2019	Bond Future	10.07	Put			1,142.05000	1.14205	1,059,770	7.95	0.00	0	200
R186	On	02/05/2019	Bond Future	9.03	Call			1,364.60000	1.36460	1,464,430	7.03	0.00	0	0

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R186	On	02/05/2019	Bond Future	9.02	Put			3,590.88000	3.59088	3,405,620	7.03	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			3,555.64000	3.55564	3,371,450	7.03	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			1,321.12000	1.32112	1,418,800	7.02	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			3,626.37000	3.62637	3,440,030	7.02	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			0.00000	0.00000	0,000		0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Call			60.64000	0.06064	348,720		0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			0.00000	0.00000	0,000		0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			114.46000	0.11446	402,540		0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			0.00000	0.00000	0,000		0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Call			6.78000	0.00678	294,860		0.00	0	0
Total R186 Option												0.00	0	24,820
Total For R186												36,527,742.96	328	93,587
R197	On	01/11/2018	Bond Future			301.02934	301.02934	300.85030	300.85030			0.00	0	953
R197	On	07/02/2019	Bond Future			299.54473	299.54473	299.35956	299.35956			0.00	0	1,400
R197	On	02/05/2019	Bond Future			304.56841	304.56841	304.38167	304.38167			0.00	0	0
R197	On	01/08/2019	Bond Future			302.61160	302.61160	302.42474	302.42474			0.00	0	0
Total R197 Future												0.00	0	2,353
Total For R197												0.00	0	2,353
R202	On	01/11/2018	Bond Future			235.75378	235.75378	235.85464	235.85464			0.00	0	8,088
R202	On	07/02/2019	Bond Future			236.44256	236.44256	236.54363	236.54363			0.00	0	2,057
R202	On	02/05/2019	Bond Future			240.40803	240.40803	240.51200	240.51200			0.00	0	0
R202	On	01/08/2019	Bond Future			240.81386	240.81386	240.92221	240.92221			0.00	0	0
Total R202 Future												0.00	0	10,145
Total For R202												0.00	0	10,145
R2023	On	01/11/2018	Bond Future			8.53403	98.63425	8.59084	98.43630		4.02	0.00	0	37,320
R2023	On	07/02/2019	Bond Future			8.64336	100.53047	8.70480	100.32849		3.97	0.00	0	17,367
R2023	On	02/05/2019	Bond Future			8.73501	98.27420	8.80079	98.06879		4.29	0.00	0	0
R2023	On	01/08/2019	Bond Future			8.84123	100.06068	8.91201	99.85258			0.00	0	0
Total R2023 Future												0.00	0	54,687
R2023	On	01/11/2018	Bond Future	10.58	Call			6,630.06000	6.63006	6,828,010	5.52	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Put			0.00000	0.00000	0,000	5.52	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Call			6,661.96000	6.66196	6,859,910	5.52	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Put			0.00000	0.00000	0,000	5.52	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Call			6,598.15000	6.59815	6,796,100	5.52	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Put			0.00000	0.00000	0,000	5.52	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			14.95000	0.01495	11,840	5.04	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Call			5,909.39000	5.90939	6,108,070	5.04	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Put			15.94000	0.01594	12,640	5.04	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			5,939.28000	5.93928	6,138,050	5.04	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	07/02/2019	Bond Future	10.58	Put			15.44000	0.01544	12,230	5.04	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			5,969.17000	5.96917	6,168,040	5.04	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			1,832.32000	1.83232	1,699,990	4.06	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			712.25000	0.71225	786,190	4.07	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			1,813.85000	1.81385	1,682,380	4.07	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Call			725.54000	0.72554	800,340	4.08	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			1,795.52000	1.79552	1,664,910	4.08	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			699.10000	0.69910	772,180	4.06	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			52.81000	0.05281	260,910		0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			0.00000	0.00000	0,000		0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Call			82.14000	0.08214	290,240		0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			0.00000	0.00000	0,000		0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			111.47000	0.11147	319,570		0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	54,687
R2030	On	01/11/2018	Bond Future			9.60108	91.24642	9.64225	90.98847		9.64	0.00	0	49,357
R2030	On	07/02/2019	Bond Future			9.69096	88.99120	9.73385	88.72803		10.06	0.00	0	5,954
R2030	On	02/05/2019	Bond Future			9.77293	90.47025	9.81735	90.20260		10.22	0.00	0	0
R2030	On	01/08/2019	Bond Future			9.86519	88.11003	9.91120	87.83852			0.00	0	0
Total R2030 Future												0.00	0	55,311
R2030	On	01/11/2018	Bond Future	9.60	Call			619.14000	0.61914	719,460	9.48	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.90	Put			4,811.84000	4.81184	4,554,280	8.78	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.90	Call			1.77000	0.00177	2,160	8.78	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Put			6,922.68000	6.92268	6,664,740	8.79	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Call			0.03000	0.00003	0,030	8.79	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Put			6,853.55000	6.85355	6,595,600	8.79	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Call			0.02000	0.00002	0,020	8.79	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Put			6,991.89000	6.99189	6,733,940	8.79	0.00	0	0
R2030	On	01/11/2018	Bond Future	9.60	Put			883.87000	0.88387	726,240	9.48	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Call			0.02000	0.00002	0,030	8.79	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			117.08000	0.11708	131,860	8.89	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			7,307.02000	7.30702	7,058,630	8.89	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			7,179.02000	7.17902	6,931,500	8.89	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Put			2,418.77000	2.41877	2,266,890	9.92	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Call			1,593.98000	1.59398	1,705,270	9.92	0.00	0	1,920
R2030	On	07/02/2019	Bond Future	8.90	Put			5,600.65000	5.60065	5,369,210	9.03	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.90	Call			289.68000	0.28968	321,410	9.03	0.00	0	1,920
R2030	On	07/02/2019	Bond Future	9.40	Put			3,159.76000	3.15976	2,982,190	9.69	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.40	Call			1,083.16000	1.08316	1,168,760	9.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	07/02/2019	Bond Future	9.68	Put			2,158.60000	2.15860	2,017,100	9.99	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.68	Call			1,828.01000	1.82801	1,949,680	9.99	0.00	0	4,000
R2030	On	07/02/2019	Bond Future	10.20	Call			3,763.06000	3.76306	3,945,730	10.61	0.00	0	0
R2030	On	07/02/2019	Bond Future	10.20	Put			969.75000	0.96975	889,250	10.61	0.00	0	4,000
R2030	On	07/02/2019	Bond Future	8.70	Put			6,799.31000	6.79931	6,554,630	8.89	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Call			120.96000	0.12096	136,170	8.89	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			7,242.94000	7.24294	6,994,980	8.89	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			124.95000	0.12495	140,600	8.89	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Call			151.30000	0.15130	169,790	8.89	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.18	Put			4,128.90000	4.12890	3,924,860	9.40	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.18	Call			647.90000	0.64790	707,030	9.40	0.00	0	4,000
R2030	On	02/05/2019	Bond Future	9.39	Call			1,551.62000	1.55162	1,643,910	9.87	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			4,172.45000	4.17245	3,997,090	9.87	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.40	Call			1,575.34000	1.57534	1,668,580	9.88	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.40	Put			4,133.66000	4.13366	3,959,250	9.88	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Call			1,599.28000	1.59928	1,693,470	9.89	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			4,095.14000	4.09514	3,921,680	9.89	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			0.00000	0.00000	205,520		0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Put			65.99000	0.06599	0,000		0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Call			0.00000	0.00000	264,450		0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Put			7.06000	0.00706	0,000		0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Call			51.81000	0.05181	323,320		0.00	0	0
Total R2030 Option												0.00	0	15,840
Total For R2030												0.00	0	71,151
R2032	On	01/11/2018	Bond Future			9.79145	89.45352	9.83263	89.17516		10.88	6,709,014.00	75	38,628
R2032	On	07/02/2019	Bond Future			9.88308	91.17326	9.92587	90.88933		10.89	0.00	0	4,456
R2032	On	02/05/2019	Bond Future			9.96247	88.53350	10.00669	88.24477		11.61	0.00	0	0
R2032	On	01/08/2019	Bond Future			10.04868	90.14268	10.09434	89.84967			0.00	0	0
Total R2032 Future												6,709,014.00	75	43,084
R2032	On	01/11/2018	Bond Future	8.76	Call			0.02000	0.00002	0,020	9.77	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Put			7,673.08000	7.67308	7,394,720	9.77	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Call			0.02000	0.00002	0,030	9.77	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Put			7,597.31000	7.59731	7,318,960	9.77	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Call			0.02000	0.00002	0,020	9.77	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Put			7,748.93000	7.74893	7,470,570	9.77	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Call			121.73000	0.12173	137,200	9.35	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			7,968.04000	7.96804	7,699,580	9.35	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			125.84000	0.12584	141,770	9.35	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			7,897.57000	7.89757	7,629,570	9.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	07/02/2019	Bond Future	8.80	Call			117.73000	0.11773	132,750	9.35	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			8,038.70000	8.03870	7,769,790	9.35	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Call			1,847.12000	1.84712	1,951,920	11.21	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			4,418.02000	4.41802	4,234,090	11.21	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			1,873.88000	1.87388	1,979,690	11.23	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			4,376.97000	4.37697	4,194,050	11.23	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			1,820.57000	1.82057	1,924,360	11.20	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Put			4,459.36000	4.45936	4,274,420	11.20	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			36.23000	0.03623	329,240		0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			100.18000	0.10018	393,190		0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			0.00000	0.00000	265,220		0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			27.79000	0.02779	0,000		0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												6,709,014.00	75	43,084
R2035	On	01/11/2018	Bond Future			9.95178	93.01616	9.98290	92.78411		11.54	1,581,274.72	17	74,697
R2035	On	07/02/2019	Bond Future			10.04523	94.80438	10.07755	94.56761		11.56	0.00	0	298
R2035	On	02/05/2019	Bond Future			10.12152	91.88286	10.15486	91.64206		12.38	0.00	0	0
R2035	On	01/08/2019	Bond Future			10.20546	93.55300	10.23980	93.30889			0.00	0	0
Total R2035 Future												1,581,274.72	17	74,995
R2035	On	01/11/2018	Bond Future	8.92	Put			8,452.99000	8.45299	8,220,940	10.35	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Call			0.03000	0.00003	0,030	10.35	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Put			8,368.16000	8.36816	8,136,110	10.35	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Call			0.03000	0.00003	0,030	10.35	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Put			8,283.42000	8.28342	8,051,370	10.35	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Call			0.02000	0.00002	0,020	10.35	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			8,884.53000	8.88453	8,659,520	9.92	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			135.47000	0.13547	147,590	9.92	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Put			8,805.25000	8.80525	8,580,600	9.92	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			140.09000	0.14009	152,580	9.92	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			8,726.20000	8.72620	8,501,920	9.92	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			130.97000	0.13097	142,730	9.92	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			1,899.71000	1.89971	1,981,410	11.77	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Put			5,041.52000	5.04152	4,882,420	11.77	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Call			1,928.92000	1.92892	2,011,480	11.79	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			4,994.92000	4.99492	4,836,680	11.79	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			1,958.38000	1.95838	2,041,790	11.80	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			4,948.66000	4.94866	4,791,270	11.80	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			69.56000	0.06956	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	01/08/2019	Bond Future	10.24	Call			1.42000	0.00142	245,530		0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			0.00000	0.00000	103,480		0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			140.63000	0.14063	0,000		0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Call			0.00000	0.00000	174,550		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												1,581,274.72	17	74,995
R2037	On	01/11/2018	Bond Future			10.03568	89.50199	10.06170	89.30790		12.09	0.00	0	52,970
R2037	On	07/02/2019	Bond Future			10.12289	86.96266	10.14987	86.76461		12.72	0.00	0	11,591
R2037	On	02/05/2019	Bond Future			10.20113	88.40796	10.22895	88.20653		12.98	0.00	0	0
R2037	On	01/08/2019	Bond Future			10.28855	85.75994	10.31719	85.55580			0.00	0	0
Total R2037 Future												0.00	0	64,561
R2037	On	01/11/2018	Bond Future	9.03	Call			0.04000	0.00004	0,040	10.85	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Put			8,235.75000	8.23575	8,041,660	10.85	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Call			0.03000	0.00003	0,030	10.85	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Put			8,406.94000	8.40694	8,212,850	10.85	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Call			0.04000	0.00004	0,030	10.85	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Put			8,321.29000	8.32129	8,127,190	10.85	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Put			8,817.20000	8.81720	8,629,200	10.92	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Call			149.06000	0.14906	159,410	10.92	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			8,737.35000	8.73735	8,549,650	10.92	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Call			154.05000	0.15405	164,720	10.92	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			8,657.75000	8.65775	8,470,370	10.92	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			144.20000	0.14420	154,250	10.92	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			1,939.49000	1.93949	2,006,560	12.45	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Put			5,127.66000	5.12766	4,993,300	12.45	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			1,968.23000	1.96823	2,035,990	12.46	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			5,080.03000	5.08003	4,946,360	12.46	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			1,911.00000	1.91100	1,977,370	12.43	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Put			5,175.64000	5.17564	5,040,580	12.43	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			0.00000	0.00000	10,360		0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			193.78000	0.19378	0,000		0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Call			0.00000	0.00000	81,700		0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			122.44000	0.12244	0,000		0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			0.00000	0.00000	152,960		0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			51.18000	0.05118	0,000		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	64,561
R2040	On	01/11/2018	Bond Future			10.11058	92.73750	10.14163	92.48977		12.45	21,793,312.50	235	26,546
R2040	On	07/02/2019	Bond Future			10.19723	90.00972	10.22940	89.75708		13.12	0.00	0	2,384

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	02/05/2019	Bond Future			10.27477	91.50566	10.30793	91.24872		13.40	0.00	0	0
R2040	On	01/08/2019	Bond Future			10.36135	88.66364	10.39551	88.40300			0.00	0	0
Total R2040 Future												21,793,312.50	235	28,930
R2040	On	01/11/2018	Bond Future	9.60	Put			4,512.93000	4.51293	4,268,290	11.74	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.60	Call			28.76000	0.02876	31,850	11.74	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.20	Put			8,029.96000	8.02996	7,782,230	11.16	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.20	Call			0.16000	0.00016	0,160	11.16	0.00	0	3,940
R2040	On	01/11/2018	Bond Future	9.80	Put			2,945.59000	2.94559	2,716,240	12.15	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.80	Call			158.20000	0.15820	176,580	12.15	0.00	0	1,770
R2040	On	01/11/2018	Bond Future	10.00	Put			1,668.70000	1.66870	1,479,120	12.45	0.00	0	0
R2040	On	01/11/2018	Bond Future	10.00	Call			529.72000	0.52972	587,870	12.45	0.00	0	3,940
R2040	On	01/11/2018	Bond Future	9.07	Call			0.02000	0.00002	0,020	11.17	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Put			9,227.72000	9.22772	8,979,990	11.17	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.10	Put			8,949.25000	8.94925	8,701,520	11.17	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.10	Call			0.03000	0.00003	0,030	11.17	0.00	0	2,950
R2040	On	01/11/2018	Bond Future	8.50	Put			14,761.60000	14.76160	14,513,870	11.17	0.00	0	0
R2040	On	01/11/2018	Bond Future	8.50	Call			0.00000	0.00000	0,000	11.17	0.00	0	2,950
R2040	On	01/11/2018	Bond Future	9.08	Call			0.02000	0.00002	0,020	11.17	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.08	Put			9,134.75000	9.13475	8,887,020	11.17	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Call			0.03000	0.00003	0,030	11.17	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Put			9,041.94000	9.04194	8,794,210	11.17	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Put			9,480.06000	9.48006	9,240,660	11.25	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			139.98000	0.13998	152,440	11.25	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Put			9,654.11000	9.65411	9,413,930	11.25	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			144.83000	0.14483	157,680	11.25	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			9,566.95000	9.56695	9,327,160	11.25	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			149.81000	0.14981	163,050	11.25	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Put			5,408.45000	5.40845	5,241,060	12.99	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			2,100.14000	2.10014	2,187,890	12.96	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Put			5,510.13000	5.51013	5,340,940	12.96	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Call			2,131.18000	2.13118	2,219,830	12.98	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			5,459.10000	5.45910	5,290,810	12.98	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Call			2,162.48000	2.16248	2,252,030	12.99	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			0.00000	0.00000	0,000		0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Put			270.97000	0.27097	10,330		0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Call			0.00000	0.00000	66,120		0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			194.52000	0.19452	0,000		0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Call			0.00000	0.00000	142,450		0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Put			118.19000	0.11819	0,000		0.00	0	0
Total R2040 Option												0.00	0	15,550

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R2040										21,793,312.50	235	44,480
R2044 On 01/11/2018 Bond Future			10.14007	89.72437	10.17108	89.47434		13.02		0.00	0	33,458
R2044 On 07/02/2019 Bond Future			10.22377	87.06403	10.25590	86.80887		13.73		0.00	0	6,535
R2044 On 02/05/2019 Bond Future			10.29853	88.51094	10.33162	88.25154		14.03		0.00	0	0
R2044 On 01/08/2019 Bond Future			10.38186	85.73965	10.41593	85.47649				0.00	0	0
Total R2044 Future										0.00	0	39,993
R2044 On 01/11/2018 Bond Future	9.13	Call			0.03000	0.00003	0,030	11.68		0.00	0	0
R2044 On 01/11/2018 Bond Future	9.13	Put			9,106.89000	9.10689	8,856,860	11.68		0.00	0	0
R2044 On 01/11/2018 Bond Future	9.14	Call			0.04000	0.00004	0,040	11.68		0.00	0	0
R2044 On 01/11/2018 Bond Future	9.14	Put			9,011.96000	9.01196	8,761,930	11.68		0.00	0	0
R2044 On 01/11/2018 Bond Future	9.12	Call			0.03000	0.00003	0,030	11.68		0.00	0	0
R2044 On 01/11/2018 Bond Future	9.12	Put			9,201.99000	9.20199	8,951,960	11.68		0.00	0	0
R2044 On 07/02/2019 Bond Future	9.17	Call			156.96000	0.15696	170,760	11.78		0.00	0	0
R2044 On 07/02/2019 Bond Future	9.17	Put			9,540.28000	9.54028	9,298,920	11.78		0.00	0	0
R2044 On 07/02/2019 Bond Future	9.18	Call			162.35000	0.16235	176,570	11.78		0.00	0	0
R2044 On 07/02/2019 Bond Future	9.18	Put			9,451.61000	9.45161	9,210,670	11.78		0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Call			151.72000	0.15172	165,100	11.78		0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Put			9,629.25000	9.62925	9,387,470	11.78		0.00	0	0
R2044 On 02/05/2019 Bond Future	9.90	Call			2,122.91000	2.12291	2,211,390	13.60		0.00	0	0
R2044 On 02/05/2019 Bond Future	9.90	Put			5,613.63000	5.61363	5,442,710	13.60		0.00	0	0
R2044 On 02/05/2019 Bond Future	9.91	Call			2,154.42000	2.15442	2,243,810	13.61		0.00	0	0
R2044 On 02/05/2019 Bond Future	9.91	Put			5,561.57000	5.56157	5,391,560	13.61		0.00	0	0
R2044 On 02/05/2019 Bond Future	9.92	Call			2,185.94000	2.18594	2,276,230	13.63		0.00	0	0
R2044 On 02/05/2019 Bond Future	9.92	Put			5,509.66000	5.50966	5,340,550	13.63		0.00	0	0
R2044 On 01/08/2019 Bond Future	10.38	Put			277.57000	0.27757	14,410			0.00	0	0
R2044 On 01/08/2019 Bond Future	10.39	Call			0.00000	0.00000	63,000			0.00	0	0
R2044 On 01/08/2019 Bond Future	10.39	Put			200.16000	0.20016	0,000			0.00	0	0
R2044 On 01/08/2019 Bond Future	10.40	Call			0.00000	0.00000	140,280			0.00	0	0
R2044 On 01/08/2019 Bond Future	10.40	Put			122.88000	0.12288	0,000			0.00	0	0
R2044 On 01/08/2019 Bond Future	10.38	Call			0.00000	0.00000	0,000			0.00	0	0
Total R2044 Option										0.00	0	0
Total For R2044										0.00	0	39,993
R2048 On 01/11/2018 Bond Future			10.12031	88.80356	10.15134	88.54724		13.42		0.00	0	91,180
R2048 On 07/02/2019 Bond Future			10.20532	90.51084	10.23748	90.24929		13.48		0.00	0	10,093
R2048 On 02/05/2019 Bond Future			10.27444	87.58119	10.30754	87.31527		14.49		0.00	0	0
R2048 On 01/08/2019 Bond Future			10.35009	89.17322	10.38414	88.90338				0.00	0	0
Total R2048 Future										0.00	0	101,273
R2048 On 01/11/2018 Bond Future	9.03	Put			10,181.81000	10.18181	9,925,490	12.04		0.00	0	0
R2048 On 01/11/2018 Bond Future	9.01	Call			0.01000	0.00001	0,000	12.04		0.00	0	0
R2048 On 01/11/2018 Bond Future	9.01	Put			10,382.02000	10.38202	10,125,690	12.04		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
R2048	On	01/11/2018	Bond Future	9.02	Call			0.01000	0.00001	0,010	12.04	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Put			10,281.83000	10.28183	10,025,510	12.04	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Call			0.01000	0.00001	0,010	12.04	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Call			111.25000	0.11125	121,450	11.56	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Put			10,681.68000	10.68168	10,430,330	11.56	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Call			115.38000	0.11538	125,920	11.56	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Put			10,586.69000	10.58669	10,335,680	11.56	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Call			107.25000	0.10725	117,110	11.56	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Put			10,776.97000	10.77697	10,525,280	11.56	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Call			2,234.40000	2.23440	2,327,290	14.04	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Put			5,612.77000	5.61277	5,439,740	14.04	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Call			2,267.18000	2.26718	2,361,010	14.06	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Put			5,559.87000	5.55987	5,387,780	14.06	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Call			2,201.87000	2.20187	2,293,830	14.03	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Put			5,666.07000	5.66607	5,492,110	14.03	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Put			270.56000	0.27056	0,720		0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Call			0.00000	0.00000	78,690		0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Put			191.15000	0.19115	0,000		0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Put			350.09000	0.35009	80,250		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	101,273
R207	On	01/11/2018	Bond Future			7.05799	102.44666	7.20904	102.27670		0.65	0.00	0	18,869
R207	On	07/02/2019	Bond Future			7.00121	100.77125	7.19831	100.59778		0.60	0.00	0	62
R207	On	02/05/2019	Bond Future			6.92185	102.44617	7.18695	102.26973		0.56	0.00	0	0
R207	On	01/08/2019	Bond Future			6.61920	100.66756	7.03125	100.48902			0.00	0	0
Total R207 Future												0.00	0	18,931
R207	On	01/11/2018	Bond Future	6.75	Call			0.01000	0.00001	0,470	0.69	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Put			517.79000	0.51779	348,290	0.69	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Call			0.02000	0.00002	0,590	0.69	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Put			506.48000	0.50648	337,090	0.69	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Call			0.01000	0.00001	0,380	0.69	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Put			529.11000	0.52911	359,520	0.69	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Call			21.71000	0.02171	44,990	0.82	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			620.68000	0.62068	470,490	0.82	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			22.19000	0.02219	46,000	0.82	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			612.29000	0.61229	462,630	0.82	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			21.33000	0.02133	44,160	0.83	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			629.17000	0.62917	478,530	0.83	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
R207	On	02/05/2019	Bond Future	7.61	Call			350.87000	0.35087	491,210	0.59	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Put			70.43000	0.07043	34,330	0.59	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Call			356.49000	0.35649	497,370	0.59	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Put			69.43000	0.06943	33,870	0.59	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Call			361.89000	0.36189	503,350	0.59	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Put			68.22000	0.06822	33,240	0.59	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Call			133.36000	0.13336	311,900		0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Put			0.00000	0.00000	0,000		0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Call			137.67000	0.13767	316,210		0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Put			0.00000	0.00000	0,000		0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Call			129.04000	0.12904	307,580		0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Put			0.00000	0.00000	0,000		0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	18,931
R208	On	01/11/2018	Bond Future			7.70709	98.61596	7.83563	98.34323		1.76	0.00	0	29,067
R208	On	07/02/2019	Bond Future			7.77660	100.51184	7.92291	100.23362		1.81	35,380,167.68	352	176
R208	On	02/05/2019	Bond Future			7.84008	98.78283	8.00555	98.49993		1.96	0.00	0	0
R208	On	01/08/2019	Bond Future			7.91409	100.57849	8.10542	100.29152			0.00	0	0
Total R208 Future												35,380,167.68	352	29,243
R208	On	01/11/2018	Bond Future	7.10	Call			0.36000	0.00036	1,380	2.59	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Put			1,574.21000	1.57421	1,302,500	2.59	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Call			0.39000	0.00039	1,490	2.58	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Put			1,552.63000	1.55263	1,281,000	2.58	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Call			0.42000	0.00042	1,610	2.56	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Put			1,531.06000	1.53106	1,259,520	2.56	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Call			33.52000	0.03352	57,350	1.94	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			1,669.69000	1.66969	1,415,300	1.94	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			34.25000	0.03425	58,600	1.94	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			1,651.04000	1.65104	1,397,170	1.94	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			32.81000	0.03281	56,120	1.95	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			1,688.37000	1.68837	1,433,460	1.95	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call			594.32000	0.59432	749,490	1.98	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Put			552.60000	0.55260	424,870	1.98	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Call			604.48000	0.60448	760,940	1.98	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put			545.71000	0.54571	419,270	1.98	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call			583.94000	0.58394	737,820	1.97	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put			559.28000	0.55928	430,260	1.97	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Put			0.00000	0.00000	0,000		0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call			81.66000	0.08166	368,630		0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/08/2019	Bond Future	8.17	Call			96.61000	0.09661	383,580		0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put			0.00000	0.00000	0,000		0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Call			66.71000	0.06671	353,680		0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												35,380,167.68	352	29,243
R209	On	01/11/2018	Bond Future			9.91457	70.52570	9.94555	70.33042		12.93	0.00	0	122,967
R209	On	07/02/2019	Bond Future			9.99530	71.88153	10.02734	71.68233		12.99	0.00	0	340
R209	On	02/05/2019	Bond Future			10.06472	69.92846	10.09769	69.72589		13.87	0.00	0	0
R209	On	01/08/2019	Bond Future			10.13955	71.19954	10.17342	70.99404			0.00	0	0
Total R209 Future												0.00	0	123,307
R209	On	01/11/2018	Bond Future	9.49	Call			45.32000	0.04532	50,740	12.06	0.00	0	0
R209	On	01/11/2018	Bond Future	9.49	Put			3,000.41000	3.00041	2,810,550	12.06	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Put			2,110.79000	2.11079	1,933,560	12.35	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Call			148.82000	0.14882	166,870	12.35	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.47	Call			38.01000	0.03801	42,500	12.03	0.00	0	0
R209	On	01/11/2018	Bond Future	9.47	Put			3,127.05000	3.12705	2,936,260	12.03	0.00	0	760
R209	On	01/11/2018	Bond Future	9.82	Call			437.87000	0.43787	487,040	12.67	0.00	0	0
R209	On	01/11/2018	Bond Future	9.82	Put			1,234.30000	1.23430	1,088,190	12.67	0.00	0	760
R209	On	01/11/2018	Bond Future	10.00	Put			622.22000	0.62222	520,480	12.93	0.00	0	5,850
R209	On	01/11/2018	Bond Future	10.00	Call			963.47000	0.96347	1,057,010	12.93	0.00	0	0
R209	On	01/11/2018	Bond Future	9.84	Call			483.91000	0.48391	537,550	12.70	0.00	0	0
R209	On	01/11/2018	Bond Future	9.84	Put			1,152.57000	1.15257	1,010,930	12.70	0.00	0	0
R209	On	01/11/2018	Bond Future	8.99	Put			6,415.42000	6.41542	6,220,140	11.77	0.00	0	0
R209	On	01/11/2018	Bond Future	8.99	Call			0.14000	0.00014	0,140	11.77	0.00	0	760
R209	On	01/11/2018	Bond Future	10.57	Call			3,797.19000	3.79719	3,982,760	14.05	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			28.42000	0.02842	18,710	14.05	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Call			892.82000	0.89282	981,180	12.90	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Put			676.62000	0.67662	569,700	12.90	0.00	0	2,000
R209	On	01/11/2018	Bond Future	8.98	Put			6,487.04000	6.48704	6,291,760	11.77	0.00	0	0
R209	On	01/11/2018	Bond Future	8.98	Call			0.12000	0.00012	0,120	11.77	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			3,979.18000	3.97918	3,784,990	11.87	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			10.60000	0.01060	11,690	11.87	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Put			7,136.10000	7.13610	6,940,820	11.77	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Call			0.03000	0.00003	0,030	11.77	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.97	Call			858.64000	0.85864	944,400	12.89	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			705.10000	0.70510	595,580	12.89	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			69,442.55000	69.44255	69,637,830	14.96	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	14.96	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			69,442.54000	69.44254	69,637,820	14.96	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	14.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2018	Bond Future	9.94	Call			760.57000	0.76057	838,610	12.84	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			795.50000	0.79550	678,260	12.84	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Call			69,442.55000	69.44255	69,637,830	14.96	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	14.96	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call			153.03000	0.15303	165,790	11.41	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			7,197.83000	7.19783	7,011,390	11.41	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			143.65000	0.14365	155,710	11.41	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			7,331.59000	7.33159	7,144,450	11.41	0.00	0	0
R209	On	07/02/2019	Bond Future	10.20	Call			2,684.17000	2.68417	2,794,930	13.26	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Call			193.53000	0.19353	209,140	11.46	0.00	0	4,000
R209	On	07/02/2019	Bond Future	10.20	Put			1,625.12000	1.62512	1,536,680	13.26	0.00	0	4,000
R209	On	07/02/2019	Bond Future	9.54	Put			3,954.18000	3.95418	3,804,700	12.32	0.00	0	0
R209	On	07/02/2019	Bond Future	9.54	Call			830.69000	0.83069	880,410	12.32	0.00	0	4,000
R209	On	07/02/2019	Bond Future	8.96	Call			148.28000	0.14828	160,680	11.41	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			7,264.60000	7.26460	7,077,800	11.41	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Put			6,740.40000	6.74040	6,556,810	11.46	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			1,743.72000	1.74372	1,815,200	13.50	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			4,246.72000	4.24672	4,115,630	13.50	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Call			1,693.90000	1.69390	1,763,970	13.47	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			4,326.27000	4.32627	4,193,770	13.47	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Call			1,718.71000	1.71871	1,789,480	13.48	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			4,286.35000	4.28635	4,154,550	13.48	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			0.00000	0.00000	184,790		0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			20.71000	0.02071	0,000		0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Call			0.00000	0.00000	63,500		0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Put			142.00000	0.14200	0,000		0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Call			0.00000	0.00000	124,180		0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			81.32000	0.08132	0,000		0.00	0	0
Total R209 Option												0.00	0	26,130
Total For R209												0.00	0	149,437
R210	On	01/11/2018	Bond Future			186.31370	186.31370	185.82285	185.82285			0.00	0	1,976
R210	On	07/02/2019	Bond Future			189.94220	189.94220	189.44002	189.44002			0.00	0	712
R210	On	02/05/2019	Bond Future			190.57300	190.57300	190.06352	190.06352			0.00	0	0
R210	On	01/08/2019	Bond Future			194.07485	194.07485	193.55801	193.55801			0.00	0	0
Total R210 Future												0.00	0	2,688
Total For R210												0.00	0	2,688
R212	On	01/11/2018	Bond Future			155.56921	155.56921	155.54628	155.54628			0.00	0	2,920
R212	On	07/02/2019	Bond Future			156.44382	156.44382	156.41910	156.41910			0.00	0	1,526
R212	On	02/05/2019	Bond Future			159.06752	159.06752	159.04322	159.04322			0.00	0	0
R212	On	01/08/2019	Bond Future			161.91947	161.91947	161.89642	161.89642			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R212 Future									0.00	0	4,446
Total For R212									0.00	0	4,446
R213 On 01/11/2018 Bond Future			9.69640	82.13288	9.73758	81.88037		10.57	0.00	0	32,893
R213 On 07/02/2019 Bond Future			9.78776	83.71191	9.83057	83.45430		10.57	0.00	0	1,609
R213 On 02/05/2019 Bond Future			9.86247	81.55609	9.90667	81.29418		11.23	0.00	0	0
R213 On 01/08/2019 Bond Future			9.94475	83.03864	9.99039	82.77281			0.00	0	0
Total R213 Future									0.00	0	34,502
R213 On 01/11/2018 Bond Future	8.65	Call			0.02000	0.00002	0,020	9.69	0.00	0	0
R213 On 01/11/2018 Bond Future	8.65	Put			7,045.87000	7.04587	6,793,360	9.69	0.00	0	0
R213 On 01/11/2018 Bond Future	8.66	Call			0.02000	0.00002	0,020	9.69	0.00	0	0
R213 On 01/11/2018 Bond Future	8.66	Put			6,977.37000	6.97737	6,724,860	9.69	0.00	0	0
R213 On 01/11/2018 Bond Future	8.64	Call			0.01000	0.00001	0,020	9.69	0.00	0	0
R213 On 01/11/2018 Bond Future	8.64	Put			7,114.43000	7.11443	6,861,930	9.69	0.00	0	0
R213 On 07/02/2019 Bond Future	8.69	Call			112.48000	0.11248	126,450	9.42	0.00	0	0
R213 On 07/02/2019 Bond Future	8.69	Put			7,376.06000	7.37606	7,132,420	9.42	0.00	0	0
R213 On 07/02/2019 Bond Future	8.70	Call			116.20000	0.11620	130,560	9.42	0.00	0	0
R213 On 07/02/2019 Bond Future	8.70	Put			7,312.33000	7.31233	7,069,080	9.42	0.00	0	0
R213 On 07/02/2019 Bond Future	8.68	Call			108.87000	0.10887	122,440	9.42	0.00	0	0
R213 On 07/02/2019 Bond Future	8.68	Put			7,439.97000	7.43997	7,195,930	9.42	0.00	0	0
R213 On 02/05/2019 Bond Future	9.49	Call			1,524.53000	1.52453	1,615,720	10.66	0.00	0	0
R213 On 02/05/2019 Bond Future	9.49	Put			4,040.35000	4.04035	3,869,630	10.66	0.00	0	0
R213 On 02/05/2019 Bond Future	9.50	Call			1,548.44000	1.54844	1,640,580	10.67	0.00	0	0
R213 On 02/05/2019 Bond Future	9.50	Put			4,002.64000	4.00264	3,832,870	10.67	0.00	0	0
R213 On 02/05/2019 Bond Future	9.48	Call			1,500.84000	1.50084	1,591,080	10.64	0.00	0	0
R213 On 02/05/2019 Bond Future	9.48	Put			4,078.35000	4.07835	3,906,680	10.64	0.00	0	0
R213 On 01/08/2019 Bond Future	9.99	Call			0.00000	0.00000	263,570		0.00	0	0
R213 On 01/08/2019 Bond Future	9.99	Put			2.26000	0.00226	0,000		0.00	0	0
R213 On 01/08/2019 Bond Future	10.00	Call			55.83000	0.05583	321,660		0.00	0	0
R213 On 01/08/2019 Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
R213 On 01/08/2019 Bond Future	9.98	Call			0.00000	0.00000	205,420		0.00	0	0
R213 On 01/08/2019 Bond Future	9.98	Put			60.41000	0.06041	0,000		0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	34,502
R214 On 01/11/2018 Bond Future			10.09009	69.55976	10.12111	69.35810		13.79	0.00	0	24,893
R214 On 07/02/2019 Bond Future			10.17380	70.89703	10.20588	70.69139		13.86	0.00	0	3,572
R214 On 02/05/2019 Bond Future			10.24185	68.78160	10.27484	68.57246		14.86	0.00	0	0
R214 On 01/08/2019 Bond Future			10.31625	70.03193	10.35014	69.81973			0.00	0	0
Total R214 Future									0.00	0	28,465
R214 On 01/11/2018 Bond Future	8.99	Call			0.01000	0.00001	0,010	12.46	0.00	0	0
R214 On 01/11/2018 Bond Future	8.99	Put			8,023.22000	8.02322	7,821,560	12.46	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
R214	On	01/11/2018	Bond Future	9.00	Call			0.01000	0.00001	0,010	12.46	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Put			7,945.82000	7.94582	7,744,160	12.46	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Call			0.01000	0.00001	0,010	12.46	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Put			8,100.73000	8.10073	7,899,070	12.46	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Call			110.94000	0.11094	120,490	12.01	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Put			8,280.33000	8.28033	8,084,240	12.01	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call			114.74000	0.11474	124,580	12.01	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put			8,207.53000	8.20753	8,011,730	12.01	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call			107.25000	0.10725	116,510	12.01	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Put			8,353.36000	8.35336	8,156,980	12.01	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Call			1,792.07000	1.79207	1,865,080	14.33	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put			4,499.90000	4.49990	4,363,770	14.33	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call			1,817.80000	1.81780	1,891,530	14.35	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put			4,458.32000	4.45832	4,322,910	14.35	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call			1,766.35000	1.76635	1,838,630	14.32	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put			4,541.60000	4.54160	4,404,740	14.32	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Call			0.00000	0.00000	86,230		0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			125.97000	0.12597	0,000		0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Call			0.00000	0.00000	148,830		0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			63.37000	0.06337	0,000		0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			0.00000	0.00000	23,540		0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			188.66000	0.18866	0,000		0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	28,465
Total for Bond												101,991,511.86	1,007	927,312
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
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
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
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
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0

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
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 01/11/2018 GOVI			606.52800	606.52800	604.92800	604.92800			0.00	0	460
GOVI On 07/02/2019 GOVI			618.18900	618.18900	616.55700	616.55700			0.00	0	0
GOVI On 02/05/2019 GOVI			628.46600	628.46600	626.80700	626.80700			0.00	0	0
GOVI On 01/08/2019 GOVI			639.89400	639.89400	638.21100	638.21100			0.00	0	0
Total GOVI Future									0.00	0	460
GOVI On 01/11/2018 GOVI	653.50	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/11/2018 GOVI	653.50	Put			485,720.00000	48.57200	469,720,000		0.00	0	0
GOVI On 01/11/2018 GOVI	653.51	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/11/2018 GOVI	653.51	Put			485,820.00000	48.58200	469,820,000		0.00	0	0
GOVI On 01/11/2018 GOVI	653.49	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/11/2018 GOVI	653.49	Put			485,620.00000	48.56200	469,620,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.52	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.52	Put			499,630.00000	49.96300	483,310,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.53	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.53	Put			499,730.00000	49.97300	483,410,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.51	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.51	Put			499,530.00000	49.95300	483,210,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Put			210,630.00000	21.06300	194,040,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Put			210,730.00000	21.07300	194,140,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Put			210,530.00000	21.05300	193,940,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.68	Call			0.00000	0.00000	12,140,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.68	Put			4,690.00000	0.46900	0,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.69	Call			0.00000	0.00000	12,040,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.69	Put			4,790.00000	0.47900	0,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.67	Call			0.00000	0.00000	12,240,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.67	Put			4,590.00000	0.45900	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	460
Total for GOVI										0.00	0	460
AL37 On 01/11/2018 Index Future			589.62100	589.62100	588.39400	588.39400				0.00	0	0
AL37 On 07/02/2019 Index Future			600.95700	600.95700	599.70500	599.70500				0.00	0	0
AL37 On 02/05/2019 Index Future			610.94800	610.94800	609.67500	609.67500				0.00	0	0
AL37 On 01/08/2019 Index Future			622.05700	622.05700	620.76800	620.76800				0.00	0	0
Total AL37 Future										0.00	0	0
Total For AL37										0.00	0	0
AL7T On 01/11/2018 Index Future			678.82500	678.82500	677.08000	677.08000				0.00	0	0
AL7T On 07/02/2019 Index Future			691.87600	691.87600	690.09600	690.09600				0.00	0	0
AL7T On 02/05/2019 Index Future			703.37800	703.37800	701.56800	701.56800				0.00	0	0
AL7T On 01/08/2019 Index Future			716.16900	716.16900	714.33300	714.33300				0.00	0	0
Total AL7T Future										0.00	0	0
Total For AL7T										0.00	0	0
ALBI On 01/11/2018 Index Future			612.73100	612.73100	611.12000	611.12000				24,509,240.00	4	591
ALBI On 07/02/2019 Index Future			624.51200	624.51200	622.86900	622.86900				0.00	0	513
ALBI On 02/05/2019 Index Future			634.89400	634.89400	633.22300	633.22300				0.00	0	0
ALBI On 01/08/2019 Index Future			646.43900	646.43900	644.74400	644.74400				0.00	0	0
Total ALBI Future										24,509,240.00	4	1,104
Total For ALBI										24,509,240.00	4	1,104
IGOV On 01/11/2018 Index Future			253.79000	253.79000	253.69600	253.69600				0.00	0	746
IGOV On 07/02/2019 Index Future			258.73300	258.73300	258.63500	258.63500				0.00	0	0
IGOV On 02/05/2019 Index Future			263.07300	263.07300	262.97400	262.97400				0.00	0	0
IGOV On 01/08/2019 Index Future			267.90800	267.90800	267.81000	267.81000				0.00	0	0
Total IGOV Future										0.00	0	746
Total For IGOV										0.00	0	746
Total for Index										24,509,240.00	4	1,850
JIBAR f On 19/12/2018 Jibar Future			7.01000	92.99000	7.01000	92.99000				0.00	0	35,000
JIBAR f On 20/03/2019 Jibar Future			7.01000	92.99000	7.01000	92.99000				0.00	0	0
JIBAR f On 19/06/2019 Jibar Future			7.03000	92.97000	7.03000	92.97000				0.00	0	0
Total Jibar Future										0.00	0	35,000
Total For JIBAR FUTURE										0.00	0	35,000
Total for Jibar										0.00	0	35,000
5Y STN On 21/12/2021 Interest Rate Swap			98.15000	98.15000	98.27000	98.27000				0.00	0	51
Total 5Y STND Future										0.00	0	51
Total For 5Y STND										0.00	0	51
Total for Interest Rate Swap										0.00	0	51

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total for Derivatives :									126,500,751.86	1,011	964,673	
AA05 On 22/03/2019 Spot Bond			7.79500	101.30329	7.79500	101.28235				0.00	0	0
Total AA05 SPOT									0.00	0	0	
Total For AA05									0.00	0	0	
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.23040				0.00	0	0
Total AA06 SPOT									0.00	0	0	
Total For AA06									0.00	0	0	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0	
Total For AA06/JIBAR									0.00	0	0	
AA07 On 15/04/2021 Spot Bond			9.62000	99.82011	9.62000	99.79435				0.00	0	0
Total AA07 SPOT									0.00	0	0	
Total For AA07									0.00	0	0	
AB01/R On 24/11/2020 Spot Bond			10.00000	111.00300	10.00000	110.97400				0.00	0	0
Total AB01/R186 SPOT									0.00	0	0	
Total For AB01/R186									0.00	0	0	
AB011 On 21/11/2018 Spot Bond					0.00000	101.53286				0.00	0	0
Total AB011 SPOT									0.00	0	0	
Total For AB011									0.00	0	0	
AB013 On 21/11/2018 Spot Bond			7.27500	103.46696	7.27500	103.44647				0.00	0	1,500,000,000
Total AB013 SPOT									0.00	0	1,500,000,000	
Total For AB013									0.00	0	1,500,000,000	
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB014U SPOT									0.00	0	0	
Total For AB014U									0.00	0	0	
AB015L On 19/11/2019 Spot Bond			10.84000	104.47963	10.84000	104.44967				0.00	0	0
Total AB015U SPOT									0.00	0	0	
Total For AB015U									0.00	0	0	
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB016U SPOT									0.00	0	0	
Total For AB016U									0.00	0	0	
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB017U SPOT									0.00	0	0	
Total For AB017U									0.00	0	0	
AB018L On 04/09/2020 Spot Bond			11.37000	101.37532	11.37000	101.34437				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	101.46876	11.81000	101.43661				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	29.06730	100.00000	29.00332				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	22.24328	100.00000	22.19433				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 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
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	111.65200	10.00000	111.62200				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3: On 07/12/2023 Spot Bond			4.98000	4.98000	4.98000	273.88873				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN0: On 17/03/2020 Spot Bond					0.00000	101.74484				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0: On 17/03/2026 Spot Bond					0.00000	100.88061				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1: On 28/10/2019 Spot Bond					0.00000	99.82408				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1: On 09/04/2019 Spot Bond					0.00000	100.35747				0.00	0	250,000,000
Total ABFN12 SPOT										0.00	0	250,000,000
Total For ABFN12										0.00	0	250,000,000
ABFN1: On 14/05/2020 Spot Bond					0.00000	102.37437				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond					0.00000	101.56186				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond					0.00000	102.36851				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond					0.00000	102.92811				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 17/05/2019 Spot Bond					0.00000	101.52746				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.42736				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	101.35340				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	102.39544				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.49844				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.72308				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	100.29450				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2: On 17/10/2024 Spot Bond					0.00000	100.02167				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2: On 17/10/2029 Spot Bond					0.00000	100.02262				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN2: On 29/08/2021 Spot Bond					0.00000	101.12478				0.00	0	0
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.15874				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.17902				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.20607				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			8.32500	8.32500	8.32500	105.26979				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	102.73948				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond					0.00000	101.80479				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	96.18865				0.00	0	40,000,000
Total ABK12 SPOT										0.00	0	40,000,000
Total For ABK12										0.00	0	40,000,000
ABK3 On 07/11/2018 Spot Bond					0.00000	102.06265				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	102.04652				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	101.13216				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond					0.00000	100.58449				0.00	0	500,000,000
Total ABK7 SPOT										0.00	0	500,000,000
Total For ABK7										0.00	0	500,000,000
ABK8 On 03/06/2021 Spot Bond					0.00000	97.38837				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond					0.00000	100.09158				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK9 SPOT										0.00	0	0
Total For ABK9										0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			4.95000	4.95000	4.95000	160.18960				0.00	0	0
Total ABKI01 SPOT										0.00	0	0
Total For ABKI01										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.31000	6.31000	6.31000	142.44841				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	35.80132	100.00000	35.71249				0.00	0	0
Total ABKI02/R212 SPOT										0.00	0	0
Total For ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			7.54000	7.54000	7.54000	119.86063				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	13.67509	100.00000	13.64101				0.00	0	0
Total ABKI03/R212 SPOT										0.00	0	0
Total For ABKI03/R212										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			9.25500	9.25500	9.25500	112.71022				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	8.55188	100.00000	8.53045				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	90.15673				0.00	2,957,828,160	3,000,000,000
Total ABKS1 SPOT										0.00	2,957,828,160	3,000,000,000
Total For ABKS1										0.00	2,957,828,160	3,000,000,000
ABN05 On 18/04/2021 Spot Bond			4.19000	192.85173	4.19000	192.77798				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.90500	3.90500	3.90500	125.18171				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.75000	3.75000	3.75000	174.17250				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			3.68000	3.68000	3.68000	219.19382				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN67 On 28/02/2023 Spot Bond			10.18000	10.18000	10.18000	92.60982			0.00	0	0
Total ABN67 SPOT									0.00	0	0
Total For ABN67									0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.61500	10.61500	10.61500	102.76474			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.99500	8.99500	8.99500	95.48647			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			11.16000	11.16000	11.16000	99.90149			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN91 On 11/12/2018 Spot Bond					0.00000	100.91421			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond					0.00000	101.95126			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			9.02000	101.14455	9.02000	101.12004		9,020,000,000,000.00	1,000,000,000	2,700,000,000	
Total ABS11 SPOT								9,020,000,000,000.00	1,000,000,000	2,700,000,000	
Total For ABS11								9,020,000,000,000.00	1,000,000,000	2,700,000,000	
ABS12 On 14/05/2020 Spot Bond			8.66000	104.82757	8.66000	104.80342		0.00	0	0	
Total ABS12 SPOT								0.00	0	0	
Total For ABS12								0.00	0	0	
ABS12/ On 14/05/2020 Spot Bond			9.20000	104.04899	9.20000	104.02356		0.00	0	0	
Total ABS12/R207 SPOT								0.00	0	0	
Total For ABS12/R207								0.00	0	0	
ABS13 On 14/05/2022 Spot Bond			9.70000	104.06600	9.70000	104.03923		0.00	0	0	
Total ABS13 SPOT								0.00	0	0	
Total For ABS13								0.00	0	0	
ABS14 On 11/11/2020 Spot Bond			8.62500	105.30887	8.62500	105.28471		0.00	0	0	
Total ABS14 SPOT								0.00	0	0	
Total For ABS14								0.00	0	0	
ABS15 On 11/11/2022 Spot Bond			9.46000	105.26909	9.46000	105.24266		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			10.17000	105.64802	10.17000	105.61955			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			10.31000	106.52285	10.31000	106.49376			0.00	0	1,500,000,000
Total ABS17 SPOT									0.00	0	1,500,000,000
Total For ABS17									0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			10.03000	99.88613	10.03000	99.85914			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.09000	103.28565	8.09000	103.26327			0.00	0	1,700,000,000
Total ABS6 SPOT									0.00	0	1,700,000,000
Total For ABS6									0.00	0	1,700,000,000
ABS7 On 11/09/2026 Spot Bond			10.27000	93.08369	10.27000	93.05794			0.00	0	4,220,000,000
Total ABS7 SPOT									0.00	0	4,220,000,000
Total For ABS7									0.00	0	4,220,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.73309	100.00000	9.71131			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.93000	3.93000	3.93000	286.77582		3,930,000,000,000.00		1,000,000,000	800,000,000
Total ABS12 SPOT								3,930,000,000,000.00		1,000,000,000	800,000,000
Total For ABS12								3,930,000,000,000.00		1,000,000,000	800,000,000
ABS14 On 31/01/2022 Spot Bond			3.30000	152.64209	3.30000	152.58754		0.00		0	0
Total ABS14 SPOT								0.00		0	0
Total For ABS14								0.00		0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total ABT01U SPOT								0.00		0	0
Total For ABT01U								0.00		0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total ABT02U SPOT								0.00		0	0
Total For ABT02U								0.00		0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total ACIF1U SPOT								0.00		0	0
Total For ACIF1U								0.00		0	0
ACL047 On 22/10/2018 Spot Bond					0.00000	99.81441		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	111.65200	10.00000	111.62200				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	89.90455				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09€ On 20/12/2025 Spot Bond					0.00000	88.96623				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			8.81000	8.81000	8.81000	102.07601				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	235.52055				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	235.51931				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	100.71961				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	111.65200	10.00000	111.62200				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14€ On 20/12/2021 Spot Bond					0.00000	100.72189				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			8.30500	8.30500	8.30500	104.14866				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL174 On 20/06/2019 Spot Bond					0.00000	100.71983				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond					0.00000	100.68205				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond					0.00000	101.33795				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL185 On 20/09/2022 Spot Bond					0.00000	100.71584				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	101.45924				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond					0.00000	100.73457				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	100.73695				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	100.73695				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	100.74979				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	100.74979				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	160.58394				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	163.31389				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	95.86578				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL216 On 20/12/2018 Spot Bond					0.00000	100.66689				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	100.71284				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	101.66710				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	99.81309				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	100.70980				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	100.69849				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AECI01 On 11/09/2021 Spot Bond					0.00000	100.87976				0.00	0	0
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0
AECI02 On 11/09/2023 Spot Bond					0.00000	100.89988				0.00	0	0
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0
AGT01 On 10/10/2023 Spot Bond					0.00000	100.47143				0.00	0	2,850,000,000
Total AGT01 SPOT										0.00	0	2,850,000,000
Total For AGT01										0.00	0	2,850,000,000
AHF2A On 18/07/2021 Spot Bond					0.00000	99.63864				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B On 18/07/2021 Spot Bond					0.00000	99.63864				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C On 18/07/2021 Spot Bond					0.00000	99.64311				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A On 18/04/2019 Spot Bond					0.00000	100.20815				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	100.00004				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	100.00011				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	100.00009				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	100.00024				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	100.00018				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,050,579,946
Total AHY2U SPOT										0.00	0	1,050,579,946
Total For AHY2U										0.00	0	1,050,579,946
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	893,754,086
Total AIG2U SPOT										0.00	0	893,754,086
Total For AIG2U										0.00	0	893,754,086
AIR01 On 15/03/2019 Spot Bond			6.97500	101.44042	6.97500	101.42158				0.00	0	0
Total AIR01 SPOT										0.00	0	0
Total For AIR01										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			9.91000	111.81752	9.91000	111.78798		5,946,000,000,000.00		600,000,000	360,000,000	
Total AIR02 SPOT								5,946,000,000,000.00		600,000,000	360,000,000	
Total For AIR02								5,946,000,000,000.00		600,000,000	360,000,000	
AIR04 On 29/05/2024 Spot Bond			9.99000	100.45383	9.99000	100.42723				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			11.28000	95.68798	11.28000	95.65945				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			4.06000	178.21266	4.06000	178.14524				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	100.83246				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	99.90505				0.00	0	0
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	101.35360				0.00	0	0
Total APF05 SPOT										0.00	0	0
Total For APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	101.99633				0.00	0	300,000,000
Total APF06 SPOT										0.00	0	300,000,000
Total For APF06										0.00	0	300,000,000
APF07 On 25/06/2023 Spot Bond					0.00000	100.57568				0.00	0	0
Total APF07 SPOT										0.00	0	0
Total For APF07										0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	99.86418				0.00	0	500,000,000
Total APF08 SPOT										0.00	0	500,000,000
Total For APF08										0.00	0	500,000,000
APF09 On 24/07/2023 Spot Bond					0.00000	99.86064				0.00	0	0
Total APF09 SPOT										0.00	0	0
Total For APF09										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
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
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	100.68212				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN02 On 07/12/2033 Spot Bond			3.93000	238.03709	3.93000	237.94788				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02 On 20/06/2019 Spot Bond					0.00000	101.03517				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03 On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03 On 10/11/2019 Spot Bond					0.00000	101.68281				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03 On 07/12/2033 Spot Bond			3.94500	212.71470	3.94500	212.63486				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04 On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05 On 22/04/2020 Spot Bond					0.00000	99.90605				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05 On 28/04/2020 Spot Bond					0.00000	99.74082				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06 On 30/04/2020 Spot Bond					0.00000	101.97544				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06 On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN064 On 07/02/2020 Spot Bond					0.00000	101.74302				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN069 On 20/06/2020 Spot Bond					0.00000	100.80303				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN078 On 20/09/2020 Spot Bond					0.00000	100.68934				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN080 On 20/06/2020 Spot Bond					0.00000	102.13169				0.00	0	27,700,000
Total ASN083 SPOT										0.00	0	27,700,000
Total For ASN083										0.00	0	27,700,000
ASN083 On 03/09/2020 Spot Bond					0.00000	101.24520				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN084 On 01/10/2020 Spot Bond					0.00000	107.35831				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087 On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond					0.00000	99.90826				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 10/11/2020 Spot Bond					0.00000	101.70719				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond					0.00000	81.98048				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN099 On 02/12/2020 Spot Bond					0.00000	101.13577				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN111 On 07/03/2021 Spot Bond					0.00000	101.02433				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN113 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN115 On 20/12/2020 Spot Bond					0.00000	100.90005				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN121 On 20/03/2019 Spot Bond					0.00000	100.69535				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN125 On 24/02/2019 Spot Bond					0.00000	101.36988				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN128 On 24/02/2019 Spot Bond					0.00000	101.36043				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN129 On 24/02/2019 Spot Bond					0.00000	101.34750				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN130 On 03/03/2019 Spot Bond					0.00000	101.12361				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN131 On 03/03/2019 Spot Bond					0.00000	101.11446				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN132 On 20/12/2020 Spot Bond					0.00000	100.89254				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN134 On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN135 On 31/12/2018 Spot Bond					0.00000	97.64000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN136 On 31/01/2022 Spot Bond			4.03000	149.24374	4.03000	149.18750				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14(On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14(On 31/12/2018 Spot Bond					0.00000	97.64000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14(On 20/06/2020 Spot Bond					0.00000	102.44363				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14(On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14(On 20/06/2021 Spot Bond					0.00000	77.68382				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14(On 04/05/2021 Spot Bond					0.00000	101.82216				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14(On 04/05/2021 Spot Bond					0.00000	101.82216				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14(On 31/01/2022 Spot Bond			4.07500	149.03722	4.07500	148.98087				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15(On 31/05/2021 Spot Bond					0.00000	113.86431				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15(On 02/06/2021 Spot Bond					0.00000	101.16020				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15(On 31/03/2028 Spot Bond			4.65000	161.88978	4.65000	161.82588				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15(On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond					0.00000	101.79799				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond					0.00000	101.47085				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond					0.00000	101.77659				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond					0.00000	101.08709				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN17: On 25/02/2022 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18 On 20/06/2022 Spot Bond					0.00000	100.78904				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN18 On 25/04/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN19 On 12/06/2020 Spot Bond					0.00000	100.87219				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19 On 27/06/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN19 On 12/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN19 On 30/06/2022 Spot Bond					0.00000	100.43392				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19 On 31/01/2038 Spot Bond			4.28000	103.09342	4.28000	103.05387				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19 On 20/06/2022 Spot Bond					0.00000	100.67439				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN19 On 01/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN199 SPOT										0.00	0	0
Total For ASN199										0.00	0	0
ASN20 On 25/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN200 SPOT										0.00	0	0
Total For ASN200										0.00	0	0
ASN20 On 21/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN201 SPOT										0.00	0	0
Total For ASN201										0.00	0	0
ASN20 On 18/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.68058				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.72345				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN20: On 25/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN207 SPOT										0.00	0	0
Total For ASN207										0.00	0	0
ASN20: On 24/08/2021 Spot Bond					0.00000	101.58627				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20: On 24/08/2025 Spot Bond					0.00000	101.72735				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21: On 28/08/2020 Spot Bond					0.00000	101.20933				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21: On 02/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0
ASN21: On 01/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	101.24684				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN216 SPOT										0.00	0	0
Total For ASN216										0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN217 SPOT										0.00	0	0
Total For ASN217										0.00	0	0
ASN21: On 19/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN218 SPOT										0.00	0	0
Total For ASN218										0.00	0	0
ASN218 On 20/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN219 SPOT										0.00	0	0
Total For ASN219										0.00	0	0
ASN219 On 22/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN220 SPOT										0.00	0	0
Total For ASN220										0.00	0	0
ASN220 On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN223 SPOT										0.00	0	0
Total For ASN223										0.00	0	0
ASN223 On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN225 SPOT										0.00	0	0
Total For ASN225										0.00	0	0
ASN225 On 01/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN228 SPOT										0.00	0	0
Total For ASN228										0.00	0	0
ASN228 On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN229 SPOT										0.00	0	0
Total For ASN229										0.00	0	0
ASN229 On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN230 On 17/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN231 SPOT										0.00	0	0
Total For ASN231										0.00	0	0
ASN231 On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	101.19375				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN232 On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN234 SPOT										0.00	0	0
Total For ASN234										0.00	0	0
ASN234 On 12/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN235 SPOT										0.00	0	0
Total For ASN235										0.00	0	0
ASN235 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN236 SPOT										0.00	0	0
Total For ASN236										0.00	0	0
ASN23: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN237 SPOT										0.00	0	0
Total For ASN237										0.00	0	0
ASN23: On 18/12/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN239 SPOT										0.00	0	0
Total For ASN239										0.00	0	0
ASN24: On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN240 SPOT										0.00	0	0
Total For ASN240										0.00	0	0
ASN24: On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN241 SPOT										0.00	0	0
Total For ASN241										0.00	0	0
ASN24: On 10/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN242 SPOT										0.00	0	0
Total For ASN242										0.00	0	0
ASN24: On 07/03/2019 Spot Bond					0.00000	100.95792				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN24: On 10/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN244 SPOT										0.00	0	0
Total For ASN244										0.00	0	0
ASN24: On 30/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN245 SPOT										0.00	0	0
Total For ASN245										0.00	0	0
ASN24: On 12/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN246 SPOT										0.00	0	0
Total For ASN246										0.00	0	0
ASN24: On 13/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN247 SPOT										0.00	0	0
Total For ASN247										0.00	0	0
ASN25: On 09/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN250 SPOT										0.00	0	0
Total For ASN250										0.00	0	0
ASN25: On 16/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN251 SPOT										0.00	0	0
Total For ASN251										0.00	0	0
ASN25: On 16/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN252 SPOT										0.00	0	0
Total For ASN252										0.00	0	0
ASN25: On 27/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN253 SPOT										0.00	0	0
Total For ASN253										0.00	0	0
ASN25: On 25/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN254 SPOT										0.00	0	0
Total For ASN254										0.00	0	0
ASN25: On 29/05/2021 Spot Bond					0.00000	101.17900				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN25: On 05/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN256 SPOT										0.00	0	0
Total For ASN256										0.00	0	0
ASN25: On 02/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN257 SPOT										0.00	0	0
Total For ASN257										0.00	0	0
ASN26: On 22/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN261 SPOT										0.00	0	0
Total For ASN261										0.00	0	0
ASN26: On 22/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN262 SPOT										0.00	0	0
Total For ASN262										0.00	0	0
ASN26: On 22/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN263 SPOT										0.00	0	0
Total For ASN263										0.00	0	0
ASN26: On 20/06/2023 Spot Bond					0.00000	100.78753				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN26: On 30/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN265 SPOT										0.00	0	0
Total For ASN265										0.00	0	0
ASN26: On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN268 SPOT										0.00	0	0
Total For ASN268										0.00	0	0
ASN268 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN269 SPOT										0.00	0	0
Total For ASN269										0.00	0	0
ASN269 On 20/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN270 SPOT										0.00	0	0
Total For ASN270										0.00	0	0
ASN270 On 20/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN271 SPOT										0.00	0	0
Total For ASN271										0.00	0	0
ASN271 On 20/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN272 SPOT										0.00	0	0
Total For ASN272										0.00	0	0
ASN272 On 25/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN273 SPOT										0.00	0	0
Total For ASN273										0.00	0	0
ASN273 On 20/06/2023 Spot Bond					0.00000	100.67816				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN274 On 27/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN275 SPOT										0.00	0	0
Total For ASN275										0.00	0	0
ASN275 On 04/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN276 SPOT										0.00	0	0
Total For ASN276										0.00	0	0
ASN276 On 08/08/2019 Spot Bond					0.00000	101.55445				0.00	0	0
Total ASN277 SPOT										0.00	0	0
Total For ASN277										0.00	0	0
ASN277 On 15/08/2023 Spot Bond					0.00000	101.58242				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN278 On 20/08/2048 Spot Bond					0.00000	101.48990				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN279 On 21/08/2023 Spot Bond					0.00000	101.44305				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN28: On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN281 SPOT										0.00	0	0
Total For ASN281										0.00	0	0
ASN28: On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN282 SPOT										0.00	0	0
Total For ASN282										0.00	0	0
ASN28: On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN283 SPOT										0.00	0	0
Total For ASN283										0.00	0	0
ASN28: On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN284 SPOT										0.00	0	0
Total For ASN284										0.00	0	0
ASN28: On 05/09/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN285 SPOT										0.00	0	0
Total For ASN285										0.00	0	0
ASN28: On 13/09/2025 Spot Bond					0.00000	100.90346				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN28: On 14/09/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN287 SPOT										0.00	0	0
Total For ASN287										0.00	0	0
ASN28: On 21/09/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN289 SPOT										0.00	0	0
Total For ASN289										0.00	0	0
ASN29: On 21/09/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN290 SPOT										0.00	0	0
Total For ASN290										0.00	0	0
ASN29: On 26/09/2023 Spot Bond					0.00000	100.57067				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN29: On 02/10/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN293 SPOT										0.00	0	0
Total For ASN293										0.00	0	0
ASN29: On 09/10/2023 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN295 SPOT										0.00	0	0
Total For ASN295										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAW17 On 05/12/2018 Spot Bond					0.00000	101.11382				0.00	0	30,000,000
Total BAW17 SPOT										0.00	0	30,000,000
Total For BAW17										0.00	0	30,000,000
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	101.17365				0.00	0	10,000,000
Total BAW18 SPOT										0.00	0	10,000,000
Total For BAW18										0.00	0	10,000,000
BAW19 On 05/12/2020 Spot Bond			9.32000	103.98535	9.32000	103.95947				0.00	0	1,500,000,000
Total BAW19 SPOT										0.00	0	1,500,000,000
Total For BAW19										0.00	0	1,500,000,000
BAW21 On 24/03/2022 Spot Bond			9.37000	100.41352	9.37000	100.38813				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	100.61501	9.30000	100.58975				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	102.21383				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW24 On 30/09/2019 Spot Bond					0.00000	101.27565				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	102.58506				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	102.43071				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	101.39054				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond					0.00000	100.52518				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond					0.00000	100.54509				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond					0.00000	101.02125				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond					0.00000	101.23069				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	104.08012				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	102.24478				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA59 On 30/06/2022 Spot Bond			12.51000	105.76846	12.51000	105.73359				0.00	0	10,000,000
Total BAYA59 SPOT										0.00	0	10,000,000
Total For BAYA59										0.00	0	10,000,000
BAYA60 On 30/06/2020 Spot Bond			12.62000	12.62000	12.62000	103.33321				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	100.56392				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	100.53190				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	102.00449				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.53646				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond					0.00000	100.51368				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.53201				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA67 On 31/03/2023 Spot Bond			12.51000	12.51000	12.51000	96.01865				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA68 On 30/06/2021 Spot Bond					0.00000	100.50244				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.50244				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.50244				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	100.67279				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	105.83142				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/06/2020 Spot Bond					0.00000	100.69555				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB10 On 30/06/2021 Spot Bond					0.00000	100.60484				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.61533				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.61533				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.61533				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC123 On 30/11/2018 Spot Bond					0.00000	100.99615				0.00	0	0
Total BC123 SPOT										0.00	0	0
Total For BC123										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond					0.00000	100.13737				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ14 On 09/05/2019 Spot Bond					0.00000	101.53924				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BCJ14 SPOT										0.00	0	0
Total For BCJ14										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	101.57669				0.00	0	0
Total BCJ15 SPOT										0.00	0	0
Total For BCJ15										0.00	0	0
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.88218				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BCJ17 On 23/09/2019 Spot Bond					0.00000	100.51942				0.00	0	0
Total BCJ17 SPOT										0.00	0	0
Total For BCJ17										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			9.23000	9.23000	9.23000	190.20961				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			9.23000	9.23000	9.23000	190.88704				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.61500	9.61500	9.61500	90.82281				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302U On 18/04/2028 Spot Bond			100.00000	8.17965	100.00000	8.16145				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	103.01107				0.00	0	100,000,000
Total BGL01 SPOT										0.00	0	100,000,000
Total For BGL01										0.00	0	100,000,000
BGL02 On 19/11/2019 Spot Bond			9.51000	105.82218	9.51000	105.79547				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond					0.00000	104.41562				0.00	0	70,000,000
Total BGL03 SPOT										0.00	0	70,000,000
Total For BGL03										0.00	0	70,000,000
BGL04 On 05/02/2020 Spot Bond			9.21000	103.02567	9.21000	103.00046				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			11.12000	101.78894	11.12000	101.75852				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	103.83881				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			11.44000	102.60187	11.44000	102.57035				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	101.31785				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			10.82000	101.60844	10.82000	101.57886				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	102.17861				0.00	0	0
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			11.60000	107.41171	11.60000	107.37881				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	107.04798				0.00	6,400,000,000	4,300,000,000
Total BGL12 SPOT										0.00	6,400,000,000	4,300,000,000
Total For BGL12										0.00	6,400,000,000	4,300,000,000
BGL13 On 20/08/2021 Spot Bond			10.22000	105.54537	10.22000	105.51680				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	105.65708				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	103.85944				0.00	16,500,000,000	16,470,000,000
Total BGL15 SPOT										0.00	16,500,000,000	16,470,000,000
Total For BGL15										0.00	16,500,000,000	16,470,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	101.55756				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BGL16 SPOT									0.00	0	0
Total For BGL16									0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	104.92213			0.00	0	0
Total BGL17 SPOT									0.00	0	0
Total For BGL17									0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	102.32447			0.00	5,200,000,000	2,600,000,000
Total BGL18 SPOT									0.00	5,200,000,000	2,600,000,000
Total For BGL18									0.00	5,200,000,000	2,600,000,000
BGL19 On 29/09/2024 Spot Bond					0.00000	103.62778			0.00	0	0
Total BGL19 SPOT									0.00	0	0
Total For BGL19									0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	104.75981			0.00	0	0
Total BGT01 SPOT									0.00	0	0
Total For BGT01									0.00	0	0
BID05 On 30/06/2019 Spot Bond					0.00000	100.42188			0.00	0	0
Total BID05 SPOT									0.00	0	0
Total For BID05									0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.73000	102.74568	8.73000	102.72170		4,365,000,000,000.00	0.00	500,000,000	2,700,000,000
Total BID06 SPOT								4,365,000,000,000.00	0.00	500,000,000	2,700,000,000
Total For BID06								4,365,000,000,000.00	0.00	500,000,000	2,700,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	100.67018			0.00	0	0
Total BID07 SPOT									0.00	0	0
Total For BID07									0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	100.41333			0.00	0	0
Total BID08 SPOT									0.00	0	0
Total For BID08									0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.75205			0.00	0	0
Total BNPP01 SPOT									0.00	0	0
Total For BNPP01									0.00	0	0
BPPF0: On 22/03/2020 Spot Bond					0.00000	100.55051			0.00	0	0
Total BPPF02 SPOT									0.00	0	0
Total For BPPF02									0.00	0	0
BPPF0: On 15/09/2020 Spot Bond					0.00000	100.73093			0.00	0	50,000,000
Total BPPF04 SPOT									0.00	0	50,000,000
Total For BPPF04									0.00	0	50,000,000
BPPF0: On 24/10/2018 Spot Bond					0.00000	99.88018			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BPPF05 SPOT										0.00	0	0
Total For BPPF05										0.00	0	0
BPPF05 On 22/03/2019 Spot Bond					0.00000	100.50398				0.00	0	0
Total BPPF07 SPOT										0.00	0	0
Total For BPPF07										0.00	0	0
BPPF07 On 22/03/2021 Spot Bond					0.00000	100.52876				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF08 On 23/01/2019 Spot Bond					0.00000	99.89525				0.00	0	0
Total BPPF09 SPOT										0.00	0	0
Total For BPPF09										0.00	0	0
BPPF09 On 23/07/2019 Spot Bond					0.00000	99.90009				0.00	0	0
Total BPPF10 SPOT										0.00	0	0
Total For BPPF10										0.00	0	0
BPPF10 On 23/07/2021 Spot Bond					0.00000	99.89519				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF11 On 09/10/2019 Spot Bond					0.00000	100.19628				0.00	0	0
Total BPPF12 SPOT										0.00	0	0
Total For BPPF12										0.00	0	0
BPPF12 On 09/10/2023 Spot Bond					0.00000	100.21023				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BS2A11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A21 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	100.53351				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.52763				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond					0.00000	101.55398				0.00	0	200,000,000
Total BWZJ18 SPOT										0.00	0	200,000,000
Total For BWZJ18										0.00	0	200,000,000
BWZJ1 On 10/11/2019 Spot Bond					0.00000	102.16986				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.76356				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL13 On 01/02/2019 Spot Bond					0.00000	102.92665				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			11.67500	102.33791	11.67500	102.30626				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	103.74301			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			9.17500	103.18665	9.17500	103.16150			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL20 On 14/12/2019 Spot Bond					0.00000	103.80543			0.00	0	65,000,000
Total CBL20 SPOT									0.00	0	65,000,000
Total For CBL20									0.00	0	65,000,000
CBL22 On 06/05/2020 Spot Bond			9.92000	101.83165	9.92000	101.80487			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	102.02871			0.00	0	200,000,000
Total CBL24 SPOT									0.00	0	200,000,000
Total For CBL24									0.00	0	200,000,000
CBL25 On 06/05/2019 Spot Bond					0.00000	102.26928			0.00	0	0
Total CBL25 SPOT									0.00	0	0
Total For CBL25									0.00	0	0
CBL26 On 06/05/2021 Spot Bond			10.22000	106.95307	10.22000	106.92410			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	102.60513			0.00	0	0
Total CBL27 SPOT									0.00	0	0
Total For CBL27									0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	101.37222			0.00	0	800,000,000
Total CBL28 SPOT									0.00	0	800,000,000
Total For CBL28									0.00	0	800,000,000
CCT01 On 23/06/2023 Spot Bond			10.58500	111.19294	10.58500	111.16160			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.66000	108.03775	10.66000	108.00710		12,792,000,000,000.00	1,200,000,000	600,000,000	
Total CCT02 SPOT								12,792,000,000,000.00	1,200,000,000	600,000,000	
Total For CCT02								12,792,000,000,000.00	1,200,000,000	600,000,000	
CCT03 On 15/03/2025 Spot Bond			10.81500	102.59125	10.81500	102.56141		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CCT04 On 17/07/2027 Spot Bond			10.76000	10.76000	10.76000	100.54193				0.00	0	0
Total CCT04 SPOT										0.00	0	0
Total For CCT04										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	111.65160	10.00000	111.62240				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	100.18517				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR23 On 08/02/2019 Spot Bond					0.00000	102.14428				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	104.44555				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond					0.00000	101.33057				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR27 On 25/11/2019 Spot Bond					0.00000	102.14485				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	103.41928				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	99.88811				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	100.68995				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR37 On 08/02/2019 Spot Bond					0.00000	101.69954				0.00	0	0
Total CGR37 SPOT										0.00	0	0
Total For CGR37										0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	101.99768				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR39U SPOT										0.00	0	0
Total For CGR39U										0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR40U SPOT										0.00	0	0
Total For CGR40U										0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	100.69014				0.00	0	0
Total CGR41 SPOT										0.00	0	0
Total For CGR41										0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	102.39670				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.96440				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	147.29200	3.14000	147.16655				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN193 On 13/09/2021 Spot Bond			4.00000	4.00000	4.00000	143.07892				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	111.65200	10.00000	111.62200				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	111.65200	10.00000	111.62200				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			8.59000	101.61400	8.59000	101.62018				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	101.35177	9.35000	101.32664				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			8.10500	101.27191	8.10500	101.25018				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	111.65200	10.00000	111.62200				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	101.74574				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.46000	97.96998	11.46000	97.94032				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.98000	94.35996	11.98000	94.32964				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	100.78913				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond					0.00000	101.71040				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN327 On 20/06/2023 Spot Bond					0.00000	100.78753				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN340 On 20/12/2018 Spot Bond					0.00000	101.36140				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN343 On 20/12/2023 Spot Bond					0.00000	100.84015				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond					0.00000	100.66689				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	100.00209				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN350 On 28/10/2018 Spot Bond					0.00000	99.75696				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN360 On 20/03/2019 Spot Bond					0.00000	100.65034				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			10.64000	100.46328	10.64000	100.43452				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond					0.00000	100.70117				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond					0.00000	102.12300				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.78000	101.77828	12.78000	101.74345				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond					0.00000	102.20251				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN37(On 26/07/2022 Spot Bond					0.00000	99.80574				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37(On 20/03/2024 Spot Bond					0.00000	109.65905				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37(On 20/09/2023 Spot Bond					0.00000	100.69170				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN37(On 20/03/2021 Spot Bond			9.62000	101.32562	9.62000	101.29932				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37(On 20/06/2019 Spot Bond					0.00000	99.08685				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN37(On 20/03/2024 Spot Bond			10.98000	99.10423	10.98000	99.07497				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			11.00000	100.86152	11.00000	100.83170				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38(On 20/03/2021 Spot Bond					0.00000	100.77967				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			12.57000	98.75168	12.57000	98.71842				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN38(On 20/09/2024 Spot Bond					0.00000	100.84598				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN38(On 20/03/2021 Spot Bond					0.00000	100.70438				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN38(On 26/01/2021 Spot Bond					0.00000	99.79373				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond					0.00000	100.74615				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 20/12/2019 Spot Bond					0.00000	107.14677				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond					0.00000	100.70829				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 20/03/2020 Spot Bond					0.00000	100.76131				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond					0.00000	101.24429				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond					0.00000	101.65384				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	101.64500				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond					0.00000	100.70817				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	102.39587				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	100.71194				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond					0.00000	99.99953				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond					0.00000	100.77975				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	100.78351				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	99.99953				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	102.02177				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond					0.00000	100.80984				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond					0.00000	99.99942				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 23/09/2020 Spot Bond					0.00000	100.65884				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond					0.00000	100.84748				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	52.54227				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN420 On 20/12/2020 Spot Bond					0.00000	100.85499				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond					0.00000	99.74142				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422 On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN423 On 20/12/2020 Spot Bond					0.00000	112.85313				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond					0.00000	115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	102.75498				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2018 Spot Bond					0.00000	101.13490				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN427 On 20/12/2020 Spot Bond					0.00000	101.00500				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond					0.00000	130.22416				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	117.90227				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	119.70634				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	121.32108				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	131.13193				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	100.77602				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	100.74214				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	101.98211				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond					0.00000	132.34026				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 20/03/2021 Spot Bond					0.00000	101.37728				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN441 On 23/05/2021 Spot Bond					0.00000	101.51853				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN444 On 24/05/2021 Spot Bond			9.72000	108.19460	9.72000	108.16670				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 31/01/2022 Spot Bond			4.55000	146.87779	4.55000	146.82040				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			6.75500	106.42707	6.75500	106.37927				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.39500	108.61559	6.39500	108.56785				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 04/05/2021 Spot Bond					0.00000	101.47455				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN455 On 20/12/2021 Spot Bond					0.00000	100.87172				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond					0.00000	101.58665				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	102.22803				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN46(On 29/11/2021 Spot Bond					0.00000	101.28067				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46 On 15/02/2022 Spot Bond					0.00000	105.61915				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN46 On 16/02/2022 Spot Bond			10.79000	102.59971	10.79000	102.57042				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN46 On 13/03/2022 Spot Bond			10.39000	100.01414	10.39000	99.98616				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN46 On 14/03/2020 Spot Bond					0.00000	100.82875				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN46 On 27/03/2020 Spot Bond					0.00000	100.49956				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN46 On 28/03/2020 Spot Bond					0.00000	100.48965				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN46 On 28/03/2022 Spot Bond					0.00000	101.82153				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN47 On 17/05/2019 Spot Bond					0.00000	101.46044				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN47 On 19/11/2022 Spot Bond					0.00000	101.64353				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN47 On 23/06/2021 Spot Bond					0.00000	101.39505				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN47 On 20/09/2020 Spot Bond					0.00000	100.78351				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	20.12293	100.00000	20.07864				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 07/06/2022 Spot Bond					0.00000	101.38952				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond					0.00000	101.53501				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	103.26050				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond					0.00000	102.22092				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			9.72000	103.48945	9.72000	103.46261				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond					0.00000	101.34495				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 07/12/2021 Spot Bond			13.07000	103.51085	13.07000	103.33938				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN487 On 28/07/2022 Spot Bond			9.87000	99.81257	9.87000	99.78645				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond					0.00000	100.48427				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN489 On 28/03/2022 Spot Bond					0.00000	101.08898				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 07/06/2022 Spot Bond					0.00000	101.38952				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN491 On 30/09/2019 Spot Bond					0.00000	100.45454				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN492 On 20/06/2022 Spot Bond					0.00000	100.78301				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 07/06/2022 Spot Bond			12.22000	104.22717	12.22000	103.37163				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond					0.00000	101.20604				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			10.67000	98.65722	10.67000	98.62889				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond					0.00000	102.77656				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond					0.00000	103.95243				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN498 On 20/05/2021 Spot Bond					0.00000	101.48689				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN499 On 10/10/2020 Spot Bond					0.00000	100.19462				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond					0.00000	100.17937				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond					0.00000	100.18581				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 20/12/2022 Spot Bond					0.00000	100.80779				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN503 On 11/10/2024 Spot Bond					0.00000	100.18581				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond					0.00000	99.86655				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 30/04/2019 Spot Bond					0.00000	101.86626				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN506 On 20/12/2022 Spot Bond					0.00000	100.79123				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN507 On 24/02/2020 Spot Bond					0.00000	101.51912				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN510 On 11/10/2020 Spot Bond					0.00000	100.17645				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	98.16385				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN512 On 07/06/2022 Spot Bond					0.00000	101.30115				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN514 On 23/02/2019 Spot Bond					0.00000	101.54858				0.00	0	0
Total CLN514 SPOT										0.00	0	0
Total For CLN514										0.00	0	0
CLN515 On 23/02/2019 Spot Bond					0.00000	101.85167				0.00	0	0
Total CLN515 SPOT										0.00	0	0
Total For CLN515										0.00	0	0
CLN516 On 15/09/2022 Spot Bond			9.96000	102.27198	9.96000	100.89001				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	103.13299	10.01000	104.66927				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN518 On 25/11/2022 Spot Bond					0.00000	101.37409				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN519 On 30/06/2022 Spot Bond			9.60000	100.33620	9.60000	100.30960				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN520 On 12/03/2023 Spot Bond					0.00000	100.90617				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN521 On 17/09/2020 Spot Bond					0.00000	100.74420				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN522 On 27/02/2023 Spot Bond					0.00000	101.27775				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN523 On 13/05/2021 Spot Bond					0.00000	101.63947				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN524 On 09/09/2022 Spot Bond			9.20000	100.99884	9.20000	100.97375				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN525 On 24/04/2021 Spot Bond					0.00000	99.86578				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN526 On 26/04/2023 Spot Bond					0.00000	99.81322				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN527 On 21/02/2024 Spot Bond					0.00000	104.74117				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN528 On 25/11/2022 Spot Bond					0.00000	102.65350				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN528 On 29/11/2021 Spot Bond					0.00000	103.26534				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN529 On 12/03/2021 Spot Bond					0.00000	100.87028				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN530 On 12/03/2023 Spot Bond					0.00000	100.90617				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN531 On 20/06/2023 Spot Bond					0.00000	100.75739				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN532 On 20/06/2023 Spot Bond					0.00000	100.74608				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN533 On 18/07/2025 Spot Bond					0.00000	99.99982				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN534 On 18/07/2025 Spot Bond			10.84000	10.84000	10.84000	100.24976				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN535 On 18/07/2023 Spot Bond					0.00000	99.99994				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN536 On 25/10/2023 Spot Bond					0.00000	99.83958				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN537 On 16/08/2023 Spot Bond					0.00000	101.65227				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN538 On 20/12/2023 Spot Bond					0.00000	101.44197				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN539 On 17/01/2024 Spot Bond					0.00000	101.00574				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN54 On 20/12/2023 Spot Bond					0.00000	99.97635				0.00	0	4,660,000,000
Total CLN541 SPOT										0.00	0	4,660,000,000
Total For CLN541										0.00	0	4,660,000,000
CLN54 On 30/05/2022 Spot Bond					0.00000	100.51798				0.00	0	0
Total CLN542 SPOT										0.00	0	0
Total For CLN542										0.00	0	0
CLN54 On 07/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	218.42411				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.61500	90.84625	9.61500	90.82281				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			9.23000	9.23000	9.23000	190.20961				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			9.23000	9.23000	9.23000	190.88704				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond					0.00000	100.68961				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond					0.00000	100.84735				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1 On 20/09/2019 Spot Bond					0.00000	100.68954				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF1 On 20/06/2020 Spot Bond					0.00000	100.71570				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF15 On 17/08/2021 Spot Bond					0.00000	101.57409			0.00	0	0
Total CLNF16 SPOT									0.00	0	0
Total For CLNF16									0.00	0	0
COJ05 On 05/06/2023 Spot Bond			9.29500	115.25609	9.29500	115.22748		5,577,000,000,000.00	600,000,000	300,000,000	
Total COJ05 SPOT								5,577,000,000,000.00	600,000,000	300,000,000	
Total For COJ05								5,577,000,000,000.00	600,000,000	300,000,000	
COJ07 On 23/03/2021 Spot Bond			9.83000	102.76720	9.83000	102.73996		0.00	0	0	
Total COJ07 SPOT								0.00	0	0	
Total For COJ07								0.00	0	0	
COJ08 On 22/06/2026 Spot Bond			10.87000	106.68321	10.87000	106.65237		0.00	0	0	
Total COJ08 SPOT								0.00	0	0	
Total For COJ08								0.00	0	0	
COJG0 On 09/06/2024 Spot Bond			10.47000	102.43326	10.47000	102.40470		0.00	0	0	
Total COJG01 SPOT								0.00	0	0	
Total For COJG01								0.00	0	0	
COT01 On 03/04/2023 Spot Bond			10.70500	94.85324	10.70500	94.82607		0.00	0	0	
Total COT01 SPOT								0.00	0	0	
Total For COT01								0.00	0	0	
COT02 On 03/04/2028 Spot Bond			12.00500	90.39381	12.00500	90.36487		4,802,000,000,000.00	400,000,000	570,000,000	
Total COT02 SPOT								4,802,000,000,000.00	400,000,000	570,000,000	
Total For COT02								4,802,000,000,000.00	400,000,000	570,000,000	
COT03 On 05/06/2028 Spot Bond			11.96000	89.41671	11.96000	89.38834		0.00	0	0	
Total COT03 SPOT								0.00	0	0	
Total For COT03								0.00	0	0	
CPV01 On 30/06/2029 Spot Bond			12.68500	12.68500	12.68500	96.35541		0.00	0	0	
Total CPV01 SPOT								0.00	0	0	
Total For CPV01								0.00	0	0	
CS002 On 17/12/2020 Spot Bond					0.00000	100.74757		0.00	0	0	
Total CS002 SPOT								0.00	0	0	
Total For CS002								0.00	0	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.73991		0.00	0	0	
Total CS003 SPOT								0.00	0	0	
Total For CS003								0.00	0	0	
CSA041 On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSD04U On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
DEN80 On 11/12/2018 Spot Bond					0.00000	100.95213				0.00	0	0
Total DEN80 SPOT										0.00	0	0
Total For DEN80										0.00	0	0
DENG8 On 11/09/2019 Spot Bond					0.00000	100.88499				0.00	0	0
Total DENG83 SPOT										0.00	0	0
Total For DENG83										0.00	0	0
DENG8 On 23/09/2019 Spot Bond					0.00000	100.64009				0.00	0	0
Total DENG84 SPOT										0.00	0	0
Total For DENG84										0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	100.68594				0.00	0	0
Total DENG85 SPOT										0.00	0	0
Total For DENG85										0.00	0	0
DENG8 On 27/09/2019 Spot Bond					0.00000	100.47526				0.00	0	0
Total DENG86 SPOT										0.00	0	0
Total For DENG86										0.00	0	0
DENG8 On 28/09/2021 Spot Bond					0.00000	100.50656				0.00	0	0
Total DENG87 SPOT										0.00	0	0
Total For DENG87										0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	100.53881				0.00	0	0
Total DENG88 SPOT										0.00	0	0
Total For DENG88										0.00	0	0
DOL00 On 24/01/2019 Spot Bond					0.00000	99.78576				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL00 On 20/12/2019 Spot Bond					0.00000	85.03749				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DOL01 On 20/12/2021 Spot Bond					0.00000	101.30771				0.00	0	0
Total DOL012 SPOT										0.00	0	0
Total For DOL012										0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	101.38471				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DSY01 SPOT										0.00	0	0
Total For DSY01										0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	101.61377				0.00	0	0
Total DSY02 SPOT										0.00	0	0
Total For DSY02										0.00	0	0
DSY03 On 21/11/2024 Spot Bond			10.28000	10.28000	10.28000	105.04402				0.00	0	0
Total DSY03 SPOT										0.00	0	0
Total For DSY03										0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	101.22082				0.00	35,000,000,000	35,000,000,000
Total DSY04 SPOT										0.00	35,000,000,000	35,000,000,000
Total For DSY04										0.00	35,000,000,000	35,000,000,000
DV2021 On 18/06/2021 Spot Bond			9.02000	103.03590	9.02000	103.01106				0.00	0	0
Total DV2021 SPOT										0.00	0	0
Total For DV2021										0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.06500	103.53173	8.06500	103.50948				0.00	0	100,000,000
Total DV22 SPOT										0.00	0	100,000,000
Total For DV22										0.00	0	100,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	42.61133	100.00000	42.51754				0.00	0	0
Total DV22/R207 SPOT										0.00	0	0
Total For DV22/R207										0.00	0	0
DV23 On 27/02/2023 Spot Bond			9.79000	102.14628	9.79000	102.11976		31,992,211,361,000.00		3,267,845,900	4,052,240,600	
Total DV23 SPOT								31,992,211,361,000.00		3,267,845,900	4,052,240,600	
Total For DV23								31,992,211,361,000.00		3,267,845,900	4,052,240,600	
DV23/R On 27/02/2023 Spot Bond			100.00000	13.86998	100.00000	13.83946				0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	13.86998	100.00000	13.83946				0.00	0	0
Total DV23/R2023 SPOT										0.00	0	0
Total For DV23/R2023										0.00	0	0
DV24 On 18/02/2024 Spot Bond			9.87000	100.87398	9.87000	100.84757				0.00	0	280,000,000
Total DV24 SPOT										0.00	0	280,000,000
Total For DV24										0.00	0	280,000,000
DV24/R On 18/02/2024 Spot Bond			9.69000	101.60701	9.69000	101.58089				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.60701	9.69000	101.58089				0.00	0	0
Total DV24/R2023 SPOT										0.00	0	0
Total For DV24/R2023										0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.52000	93.21883	11.52000	93.19047				0.00	0	0
Total DV29 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DV29										0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.67392	10.10000	101.64670				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.67392	10.10000	101.64670				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC03 On 23/10/2018 Spot Bond					0.00000	99.90126				0.00	0	0
Total DVC030 SPOT										0.00	0	0
Total For DVC030										0.00	0	0
DVF19 On 31/05/2019 Spot Bond					0.00000	101.50253				0.00	0	120,000,000
Total DVF19 SPOT										0.00	0	120,000,000
Total For DVF19										0.00	0	120,000,000
DVF20 On 29/11/2019 Spot Bond					0.00000	101.21446				0.00	0	100,000,000
Total DVF20 SPOT										0.00	0	100,000,000
Total For DVF20										0.00	0	100,000,000
DVF20 On 28/03/2020 Spot Bond					0.00000	100.86590				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20 On 31/08/2020 Spot Bond					0.00000	101.41439				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20 On 23/10/2020 Spot Bond					0.00000	100.00528				0.00	0	0
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	101.21564				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	101.15095				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22 On 29/08/2022 Spot Bond					0.00000	101.19262				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22 On 24/10/2022 Spot Bond					0.00000	99.87011				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	99.88792				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DVF24 SPOT									0.00	0	0
Total For DVF24									0.00	0	0
E170 On 01/08/2020 Spot Bond			8.16000	111.57287	8.16000	111.54862			3,264,000,000,000.00	400,000,000	200,000,000
Total E170 SPOT									3,264,000,000,000.00	400,000,000	200,000,000
Total For E170									3,264,000,000,000.00	400,000,000	200,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	36.40266	100.00000	36.32252			0.00	0	0
Total E170/R207 SPOT									0.00	0	0
Total For E170/R207									0.00	0	0
ECN20 On 14/03/2020 Spot Bond			8.82000	101.99032	8.82000	101.96600			0.00	0	0
Total ECN20 SPOT									0.00	0	0
Total For ECN20									0.00	0	0
ECN22 On 14/03/2022 Spot Bond			9.43000	101.83871	9.43000	101.81279			0.00	0	0
Total ECN22 SPOT									0.00	0	0
Total For ECN22									0.00	0	0
ECN24 On 14/03/2024 Spot Bond			10.18000	100.00474	10.18000	99.97731			0.00	0	0
Total ECN24 SPOT									0.00	0	0
Total For ECN24									0.00	0	0
ECN32 On 14/03/2032 Spot Bond			4.19000	103.12354	4.19000	103.08403			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EL037 On 31/01/2037 Spot Bond			3.93000	95.62268	3.93000	95.58690			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	122.05969	2.25000	122.01951			0.00	0	0
Total EL037/I2038 SPOT									0.00	0	0
Total For EL037/I2038									0.00	0	0
EL28 On 02/05/2028 Spot Bond			3.76000	129.66046	3.79000	129.29408			0.00	0	0
Total EL28 SPOT									0.00	0	0
Total For EL28									0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.80000	115.27805	3.80000	115.23530			0.00	0	0
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.80000	113.21761	3.80000	113.17564			0.00	0	0
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0
EL31 On 02/06/2031 Spot Bond			3.85000	104.79202	3.85000	104.75295			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			3.90000	97.02993	3.90000	96.99370				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	122.05969	2.25000	122.01951				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.09500	104.70444	9.09500	104.67913				0.00	0	20,000,000
Total EMM01 SPOT										0.00	0	20,000,000
Total For EMM01										0.00	0	20,000,000
EMM02 On 11/03/2021 Spot Bond			9.12000	104.47965	9.12000	104.45391				0.00	0	10,000,000
Total EMM02 SPOT										0.00	0	10,000,000
Total For EMM02										0.00	0	10,000,000
EMM03 On 04/05/2024 Spot Bond			11.13000	100.19674	11.13000	100.16726				0.00	0	10,000,000
Total EMM03 SPOT										0.00	0	10,000,000
Total For EMM03										0.00	0	10,000,000
EMM04 On 16/05/2028 Spot Bond			11.32000	11.32000	11.32000	96.58469				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.57000	11.57000	11.57000	96.66166				0.00	0	2,166,666,500
Total EMM05 SPOT										0.00	0	2,166,666,500
Total For EMM05										0.00	0	2,166,666,500
EMM06 On 23/06/2025 Spot Bond			11.11000	11.11000	11.11000	100.98054				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			10.96000	10.96000	10.96000	101.33303				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.56500	11.56500	11.56500	88.42345				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	99.86965				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01: On 23/04/2021 Spot Bond					0.00000	99.87904				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	101.01113				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	101.08089				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond					0.00000	101.31670				0.00	3,000,000,000	1,000,000,000
Total EPF008 SPOT										0.00	3,000,000,000	1,000,000,000
Total For EPF008										0.00	3,000,000,000	1,000,000,000
EPF010 On 07/11/2019 Spot Bond					0.00000	102.21878				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	101.58632				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	102.43527				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond					0.00000	101.24396				0.00	4,500,000,000	1,500,000,000
Total EPF014 SPOT										0.00	4,500,000,000	1,500,000,000
Total For EPF014										0.00	4,500,000,000	1,500,000,000
EPF015 On 04/06/2023 Spot Bond					0.00000	101.09863				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016 On 07/09/2021 Spot Bond					0.00000	100.96328				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017 On 07/09/2023 Spot Bond					0.00000	100.97993				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF02L On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF04L On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF05L On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF06L On 03/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF06U SPOT										0.00	0	0
Total For EPF06U										0.00	0	0
EPF07L On 28/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF07U SPOT										0.00	0	0
Total For EPF07U										0.00	0	0
EPFC3I On 06/11/2018 Spot Bond					0.00000	101.63574				0.00	0	0
Total EPFC36 SPOT										0.00	0	0
Total For EPFC36										0.00	0	0
EPFC3I On 04/03/2019 Spot Bond					0.00000	101.01993				0.00	0	0
Total EPFC37 SPOT										0.00	0	0
Total For EPFC37										0.00	0	0
EPFC3I On 06/09/2019 Spot Bond					0.00000	100.95254				0.00	0	0
Total EPFC39 SPOT										0.00	0	0
Total For EPFC39										0.00	0	0
EPFC4I On 03/04/2019 Spot Bond					0.00000	100.30454				0.00	0	0
Total EPFC40 SPOT										0.00	0	0
Total For EPFC40										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,033,759,983
Total EQS05 SPOT										0.00	0	1,033,759,983
Total For EQS05										0.00	0	1,033,759,983
EQS06 On 09/04/2020 Spot Bond					0.00000	98.26986				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	102.19376				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11I On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EQS11U SPOT									0.00	0	0
Total For EQS11U									0.00	0	0
ERS3B-On 17/08/2019 Spot Bond					0.00000	101.51922			0.00	0	0
Total ERS3B4 SPOT									0.00	0	0
Total For ERS3B4									0.00	0	0
ERS3B-On 17/05/2019 Spot Bond					0.00000	101.54393			0.00	0	0
Total ERS3B5 SPOT									0.00	0	0
Total For ERS3B5									0.00	0	0
ERS3C-On 17/08/2019 Spot Bond					0.00000	101.60346			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERS3C-On 17/05/2019 Spot Bond					0.00000	101.71095			0.00	0	0
Total ERS3C5 SPOT									0.00	0	0
Total For ERS3C5									0.00	0	0
ERSA1-On 25/11/2020 Spot Bond			10.00000	111.65200	10.00000	111.62200			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA2-On 17/08/2020 Spot Bond					0.00000	101.25095			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2-On 17/05/2019 Spot Bond					0.00000	101.69827			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2-On 17/08/2019 Spot Bond					0.00000	101.86207			0.00	0	0
Total ERSA23 SPOT									0.00	0	0
Total For ERSA23									0.00	0	0
ERSA2-On 17/08/2020 Spot Bond					0.00000	101.46030			0.00	0	0
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2-On 17/08/2022 Spot Bond					0.00000	101.51088			0.00	0	0
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.73000	103.23213	9.73000	103.20549		48,650,000,000,000.00	5,000,000,000	2,508,432,200	
Total ES23 SPOT								18,650,000,000,000.00	5,000,000,000	2,508,432,200	
Total For ES23								18,650,000,000,000.00	5,000,000,000	2,508,432,200	
ES23/R-On 25/01/2023 Spot Bond			10.00000	102.30661	10.00000	102.27949		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES23/R2023 SPOT									0.00	0	0
Total For ES23/R2023									0.00	0	0
ES26 On 02/04/2026 Spot Bond			10.46000	87.07635	10.46000	87.05196			138,072,000,000,000.00	13,200,000,000	6,618,000,200
Total ES26 SPOT									18,072,000,000,000.00	13,200,000,000	6,618,000,200
Total For ES26									18,072,000,000,000.00	13,200,000,000	6,618,000,200
ES26/R On 02/04/2026 Spot Bond			7.85000	100.36026	7.85000	100.33903			0.00	0	0
Total ES26/R186 SPOT									0.00	0	0
Total For ES26/R186									0.00	0	0
ES33 On 15/09/2033 Spot Bond			11.21000	74.10499	11.24000	73.91151			11,210,000,000,000.00	1,000,000,000	420,975,800
Total ES33 SPOT									11,210,000,000,000.00	1,000,000,000	420,975,800
Total For ES33									11,210,000,000,000.00	1,000,000,000	420,975,800
ES33/R On 15/09/2033 Spot Bond			7.50000	100.69393	7.50000	100.67345			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			11.47500	75.81878	11.47500	75.79567			119,340,000,000,000.00	10,400,000,000	3,615,000,000
Total ES42 SPOT									19,340,000,000,000.00	10,400,000,000	3,615,000,000
Total For ES42									19,340,000,000,000.00	10,400,000,000	3,615,000,000
ES42/R On 25/04/2042 Spot Bond			8.50000	99.86362	8.50000	99.84092			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF01U SPOT									0.00	0	0
Total For ESF01U									0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF02U SPOT									0.00	0	0
Total For ESF02U									0.00	0	0
ESFR0 On 20/04/2021 Spot Bond					0.00000	100.02490			0.00	0	0
Total ESFR03 SPOT									0.00	0	0
Total For ESFR03									0.00	0	0
EXX02 On 19/05/2019 Spot Bond					0.00000	100.92777			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	100.69336			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.71579			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF01U SPOT										0.00	0	0
Total For FIF01U										0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond					0.00000	101.37331				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond					0.00000	100.51600				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond					0.00000	101.19226				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	102.02661				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.60349				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.70568				0.00	0	120,000,000
Total FIFB14 SPOT										0.00	0	120,000,000
Total For FIFB14										0.00	0	120,000,000
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.42254				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			7.37500	102.93963	7.37500	102.91910				0.00	0	360,000,000
Total FRB05 SPOT										0.00	0	360,000,000
Total For FRB05										0.00	0	360,000,000
FRB12 On 02/06/2019 Spot Bond					0.00000	101.43098				0.00	0	1,000,000,000
Total FRB12 SPOT										0.00	0	1,000,000,000
Total For FRB12										0.00	0	1,000,000,000
FRB13 On 02/06/2021 Spot Bond					0.00000	100.01274				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2021 Spot Bond			10.82000	10.82000	10.82000	101.91585				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2020 Spot Bond					0.00000	103.46012				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2020 Spot Bond					0.00000	102.65131				0.00	200,000,000	390,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB16 SPOT										0.00	200,000,000	390,000,000
Total For FRB16										0.00	200,000,000	390,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	105.11470				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	104.71084				0.00	890,000,000	1,850,000,000
Total FRB18 SPOT										0.00	890,000,000	1,850,000,000
Total For FRB18										0.00	890,000,000	1,850,000,000
FRB19 On 14/04/2021 Spot Bond			11.52000	101.90567	11.52000	101.87432				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	102.53139				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	101.64572				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	107.04073				0.00	0	40,000,000
Total FRB22 SPOT										0.00	0	40,000,000
Total For FRB22										0.00	0	40,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	101.26701				0.00	0	240,000,000
Total FRB23 SPOT										0.00	0	240,000,000
Total For FRB23										0.00	0	240,000,000
FRBC2 On 21/12/2018 Spot Bond			7.72000	104.60613	7.72000	104.58430				0.00	0	10,000,000
Total FRBC21 SPOT										0.00	0	10,000,000
Total For FRBC21										0.00	0	10,000,000
FRBC2: On 21/12/2018 Spot Bond					0.00000	101.02969				0.00	0	0
Total FRBC22 SPOT										0.00	0	0
Total For FRBC22										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.45000	151.93636	3.45000	151.88146				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.62000	3.62000	3.62000	290.71962				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			3.75500	3.75500	3.75500	126.27090				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			4.04000	170.14456	4.04000	170.08019				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			4.05500	4.05500	4.05500	86.22560				0.00	0	0
Total FRBI29 SPOT										0.00	0	0
Total For FRBI29										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.58000	4.58000	4.58000	197.87365				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			4.50000	90.30071	4.50000	90.26543				0.00	0	0
Total FRBI46 SPOT										0.00	0	0
Total For FRBI46										0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			4.54000	92.02740	4.54000	92.37627				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			8.85000	8.85000	8.85000	83.48560				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			10.37000	10.37000	10.37000	55.10478				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			10.40000	10.40000	10.40000	54.36255				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10 On 03/06/2021 Spot Bond					0.00000	101.39612				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC16 On 31/01/2025 Spot Bond			4.85000	4.85000	4.85000	118.55900				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17 On 06/08/2023 Spot Bond					0.00000	101.66403				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0
FRC17: On 20/09/2020 Spot Bond					0.00000	100.79254			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0
FRC18: On 06/08/2023 Spot Bond					0.00000	90.88982			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC18: On 20/12/2018 Spot Bond					0.00000	101.28806			0.00	0	0
Total FRC183 SPOT									0.00	0	0
Total For FRC183									0.00	0	0
FRC18: On 20/12/2018 Spot Bond					0.00000	100.89608			0.00	0	0
Total FRC185 SPOT									0.00	0	0
Total For FRC185									0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	100.72892			0.00	0	0
Total FRC188 SPOT									0.00	0	0
Total For FRC188									0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	100.73503			0.00	0	0
Total FRC189 SPOT									0.00	0	0
Total For FRC189									0.00	0	0
FRC19: On 02/04/2019 Spot Bond					0.00000	100.66018			0.00	0	0
Total FRC192 SPOT									0.00	0	0
Total For FRC192									0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	111.65200	10.00000	111.62200			0.00	0	0
Total FRC193/JIBAR SPOT									0.00	0	0
Total For FRC193/JIBAR									0.00	0	0
FRC19: On 20/06/2024 Spot Bond					0.00000	100.77084			0.00	0	0
Total FRC195 SPOT									0.00	0	0
Total For FRC195									0.00	0	0
FRC20: On 20/06/2019 Spot Bond					0.00000	100.90984			0.00	0	0
Total FRC206 SPOT									0.00	0	0
Total For FRC206									0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC207 SPOT									0.00	0	0
Total For FRC207									0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond					0.00000	102.46020				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC211 On 20/12/2019 Spot Bond					0.00000	100.75750				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC212 On 07/05/2020 Spot Bond					0.00000	101.77258				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC213 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC214 On 07/11/2019 Spot Bond					0.00000	102.02171				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC216 On 04/11/2019 Spot Bond					0.00000	101.80518				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC220 On 31/01/2022 Spot Bond			4.11000	148.87682	4.11000	148.82040				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC222 On 20/05/2020 Spot Bond					0.00000	101.47089				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC226 On 31/01/2022 Spot Bond			4.97000	144.99932	4.97000	144.94107				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC234 On 20/12/2020 Spot Bond					0.00000	101.07757				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC235 On 08/02/2020 Spot Bond					0.00000	102.74487				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC23: On 19/10/2020 Spot Bond					0.00000	100.18340				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	103.12019				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	101.19881				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	102.22280				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	102.59619				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	102.39207				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	99.94768				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	103.90616				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	99.94824				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	100.50139				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	102.94597				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	98.36743				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC24(On 19/10/2020 Spot Bond					0.00000	100.47065				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25(On 19/10/2020 Spot Bond					0.00000	101.23656				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25(On 13/02/2022 Spot Bond					0.00000	101.89031				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25(On 14/03/2022 Spot Bond					0.00000	100.85646				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25(On 27/03/2020 Spot Bond					0.00000	100.76519				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25(On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25(On 17/07/2027 Spot Bond					0.00000	102.04365				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25(On 27/03/2020 Spot Bond					0.00000	100.49107				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25(On 08/05/2020 Spot Bond					0.00000	102.11684				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC25(On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	106.49737				0.00	0	0
Total FRC259 SPOT										0.00	0	0
Total For FRC259										0.00	0	0
FRC26(On 27/02/2023 Spot Bond			3.45500	105.40670	3.45500	105.36860				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC26(On 10/10/2020 Spot Bond					0.00000	100.19142				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC26: On 13/07/2020 Spot Bond					0.00000	100.01492				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26: On 15/03/2019 Spot Bond					0.00000	100.70385				0.00	0	0
Total FRC263 SPOT										0.00	0	0
Total For FRC263										0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	100.01476				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC26: On 20/06/2021 Spot Bond					0.00000	100.85509				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC26: On 23/08/2019 Spot Bond					0.00000	101.26783				0.00	0	0
Total FRC266 SPOT										0.00	0	0
Total For FRC266										0.00	0	0
FRC26: On 06/08/2023 Spot Bond					0.00000	105.28210				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC26: On 21/10/2019 Spot Bond					0.00000	99.91905				0.00	0	0
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0
FRC27: On 16/11/2019 Spot Bond					0.00000	101.40374				0.00	0	0
Total FRC270 SPOT										0.00	0	0
Total For FRC270										0.00	0	0
FRC27: On 30/01/2023 Spot Bond					0.00000	101.99717				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.05594				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC27: On 07/12/2023 Spot Bond			8.82000	102.14442	8.82000	103.18612				0.00	0	0
Total FRC273 SPOT										0.00	0	0
Total For FRC273										0.00	0	0
FRC27: On 02/05/2028 Spot Bond			9.80000	104.43269	9.80000	104.49171				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC27: On 12/12/2020 Spot Bond					0.00000	100.87515				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC27: On 12/12/2020 Spot Bond					0.00000	100.87710				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC27: On 04/03/2021 Spot Bond					0.00000	101.03923				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC27: On 27/03/2020 Spot Bond					0.00000	100.47011				0.00	0	0
Total FRC278 SPOT										0.00	0	0
Total For FRC278										0.00	0	0
FRC27: On 21/11/2022 Spot Bond					0.00000	101.38293				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC28: On 20/12/2023 Spot Bond					0.00000	100.75733				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC28: On 03/09/2019 Spot Bond					0.00000	101.54922				0.00	0	0
Total FRC281 SPOT										0.00	0	0
Total For FRC281										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.54000	3.54000	3.54000	101.19629				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC28: On 26/01/2021 Spot Bond					0.00000	100.59463				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC28: On 11/11/2024 Spot Bond					0.00000	100.15401				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.75000	4.75000	4.75000	145.92188				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.69000	4.69000	4.69000	146.19075				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC71 On 31/01/2022 Spot Bond			4.67000	4.67000	4.67000	146.28051			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD01U SPOT									0.00	0	0
Total For FRD01U									0.00	0	0
FRD171 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD17U SPOT									0.00	0	0
Total For FRD17U									0.00	0	0
FRD181 On 15/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD18U SPOT									0.00	0	0
Total For FRD18U									0.00	0	0
FRD191 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD19U SPOT									0.00	0	0
Total For FRD19U									0.00	0	0
FRD201 On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD20U SPOT									0.00	0	0
Total For FRD20U									0.00	0	0
FRD211 On 31/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD21U SPOT									0.00	0	0
Total For FRD21U									0.00	0	0
FRD221 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD22U SPOT									0.00	0	0
Total For FRD22U									0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.58000	85.51493	4.58000	85.46762			0.00	0	0
Total FRI33 SPOT									0.00	0	0
Total For FRI33									0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.50500	99.77170	4.50500	99.73284			0.00	0	0
Total FRI38 SPOT									0.00	0	0
Total For FRI38									0.00	0	0
FRJ19 On 04/04/2019 Spot Bond					0.00000	100.55121			0.00	0	500,000,000
Total FRJ19 SPOT									0.00	0	500,000,000
Total For FRJ19									0.00	0	500,000,000
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.71722			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.26340				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.35490				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.40928				0.00	4,000,000,000	2,000,000,000
Total FRJ23 SPOT										0.00	4,000,000,000	2,000,000,000
Total For FRJ23										0.00	4,000,000,000	2,000,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.66951				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.79333				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS01L On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02L On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS10C On 15/01/2024 Spot Bond			3.32800	3.32800	3.32800	100.01394				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10D On 31/01/2038 Spot Bond			3.75000	3.75000	3.75000	111.42247				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10E On 23/01/2024 Spot Bond					0.00000	101.94990				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10F On 23/01/2024 Spot Bond					0.00000	101.94990				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10G On 31/01/2038 Spot Bond			3.89000	109.17521	3.89000	109.13448				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS10 On 07/12/2033 Spot Bond			3.88000	214.30122	3.88000	214.22116			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			4.68000	97.27812	4.68000	97.23977			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS11 On 07/12/2033 Spot Bond			3.91000	3.91000	3.91000	213.48724			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS11 On 29/04/2019 Spot Bond					0.00000	102.32485			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS11 On 31/01/2025 Spot Bond			4.10500	123.79282	4.10500	123.74591			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			3.70500	112.21145	3.70500	112.17014			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			4.42000	101.01101	4.42000	100.97190			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			4.03000	210.66174	4.03000	210.58219			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			4.08000	209.46545	4.08000	209.38609			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS12 On 31/01/2025 Spot Bond			3.63500	158.61413	3.63500	111.31672			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			4.11000	208.75170	4.11000	208.67243			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS12 On 31/01/2038 Spot Bond			5.25000	89.66968	5.25000	89.63299			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS126 On 31/03/2028 Spot Bond			4.83000	159.54229	4.83000	159.47854			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			4.78000	95.88745	4.78000	95.84941			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.35000	165.89080	4.35000	165.82665			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			4.41000	165.08162	4.41000	165.01751			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			4.62000	197.06439	4.62000	196.98687			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond					0.00000	92.90503			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.71000	96.85834	4.71000	96.82009			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.96500	4.96500	4.96500	93.34100			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			4.49000	99.98905	4.49000	99.95014			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			4.22000	167.65965	4.22000	167.59540			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS138 On 07/12/2033 Spot Bond			4.39000	202.23234	4.39000	202.15403			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.35000	165.89080	4.35000	165.82665			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS14: On 31/03/2028 Spot Bond			4.35000	165.89080	4.35000	165.82665			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.64000	162.02135	4.64000	161.95744			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS14: On 31/01/2025 Spot Bond			4.40500	121.67405	4.40500	121.62697			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS14: On 31/01/2022 Spot Bond			3.81000	150.25836	3.81000	150.20261			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.70000	161.23375	4.70000	161.16990			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS15: On 31/03/2028 Spot Bond			4.74000	160.71112	4.74000	160.64729			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS15: On 31/01/2025 Spot Bond			4.37500	121.88406	4.37500	121.83701			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS15: On 31/03/2028 Spot Bond			4.71000	161.10291	4.71000	161.03907			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS15: On 31/03/2028 Spot Bond			4.75000	4.75000	4.75000	160.51695			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS15: On 20/06/2022 Spot Bond					0.00000	80.01946			0.00	0	0
Total FRS158 SPOT									0.00	0	0
Total For FRS158									0.00	0	0
FRS15: On 06/06/2023 Spot Bond					0.00000	88.02543			0.00	0	0
Total FRS159 SPOT									0.00	0	0
Total For FRS159									0.00	0	0
FRS16: On 06/06/2024 Spot Bond					0.00000	91.97586			0.00	0	0
Total FRS160 SPOT									0.00	0	0
Total For FRS160									0.00	0	0

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 06/06/2025 Spot Bond					0.00000	92.98325				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS16 On 20/06/2022 Spot Bond					0.00000	64.48281				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS16 On 06/06/2023 Spot Bond					0.00000	71.71434				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS16 On 06/06/2024 Spot Bond					0.00000	77.63356				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS16 On 06/06/2025 Spot Bond					0.00000	79.67349				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS16 On 01/08/2021 Spot Bond					0.00000	36.05291				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS16 On 01/08/2022 Spot Bond					0.00000	51.97248				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS16 On 01/08/2022 Spot Bond					0.00000	50.29438				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS16 On 01/08/2021 Spot Bond					0.00000	37.36609				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS17 On 01/08/2022 Spot Bond					0.00000	209.82366				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS17 On 16/10/2022 Spot Bond					0.00000	100.04330				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS17 On 16/10/2024 Spot Bond					0.00000	100.04620				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS17: On 13/11/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS17: On 13/05/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS17: On 26/01/2024 Spot Bond					0.00000	69.70627				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS17: On 26/01/2024 Spot Bond					0.00000	69.70616				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS17: On 19/07/2024 Spot Bond					0.00000	95.72905				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS17: On 02/08/2019 Spot Bond					0.00000	104.57662				0.00	0	0
Total FRS178 SPOT										0.00	0	0
Total For FRS178										0.00	0	0
FRS17: On 15/08/2019 Spot Bond					0.00000	99.20038				0.00	0	0
Total FRS179 SPOT										0.00	0	0
Total For FRS179										0.00	0	0
FRS18: On 18/09/2023 Spot Bond					0.00000	100.75244				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS18: On 19/09/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS181 SPOT										0.00	0	0
Total For FRS181										0.00	0	0
FRS18: On 27/09/2025 Spot Bond					0.00000	100.54720				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS18: On 04/10/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.54000	3.54000	3.54000	291.74796				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37 On 07/12/2023 Spot Bond			3.43000	3.43000	3.43000	293.16911			1,372,000,000,000.00	400,000,000	200,000,000
Total FRS37 SPOT									1,372,000,000,000.00	400,000,000	200,000,000
Total For FRS37									1,372,000,000,000.00	400,000,000	200,000,000
FRS43 On 07/12/2023 Spot Bond			4.15000	4.15000	4.15000	284.01607			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.60000	151.23451	3.60000	151.17924			4,451,760,000,000.00	1,236,600,000	618,300,000
Total FRS46 SPOT									4,451,760,000,000.00	1,236,600,000	618,300,000
Total For FRS46									4,451,760,000,000.00	1,236,600,000	618,300,000
FRS49 On 27/10/2020 Spot Bond					0.00000	101.98066			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			3.30000	152.64209	3.30000	152.58754			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	101.76516			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			3.73000	105.55641	3.73000	105.51747			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			3.40000	82.27765	3.40000	113.42372			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			3.56500	3.56500	3.56500	127.66595			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			3.59500	3.59500	3.59500	127.44453			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			4.34000	4.34000	4.34000	281.65840			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			8.09000	104.74635	8.09000	104.72379			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX20 On 01/10/2020 Spot Bond			8.51000	100.84774	8.51000	100.82465			0.00	0	260,000,000
Total FRX20 SPOT									0.00	0	260,000,000
Total For FRX20									0.00	0	260,000,000
FRX23 On 28/02/2023 Spot Bond			9.40000	9.40000	9.40000	95.20953			0.00	0	2,090,000,000
Total FRX23 SPOT									0.00	0	2,090,000,000
Total For FRX23									0.00	0	2,090,000,000
FRX24 On 10/12/2024 Spot Bond			9.95000	107.43287	9.95000	107.40437			0.00	0	790,000,000
Total FRX24 SPOT									0.00	0	790,000,000
Total For FRX24									0.00	0	790,000,000
FRX25 On 26/07/2025 Spot Bond			10.21000	107.12898	10.21000	99.98557			0.00	0	0
Total FRX25 SPOT									0.00	0	0
Total For FRX25									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			10.36000	95.87658	10.36000	95.84999			0.00	0	900,000,000
Total FRX26 SPOT									0.00	0	900,000,000
Total For FRX26									0.00	0	900,000,000
FRX27 On 07/03/2027 Spot Bond			10.39000	100.05784	10.39000	100.02984			0.00	0	0
Total FRX27 SPOT									0.00	0	0
Total For FRX27									0.00	0	0
FRX28 On 26/07/2028 Spot Bond			10.29000	108.68259	10.29000	101.24618			0.00	0	0
Total FRX28 SPOT									0.00	0	0
Total For FRX28									0.00	0	0
FRX30 On 31/01/2030 Spot Bond			10.90500	94.69282	10.90500	94.66549			0.00	0	0
Total FRX30 SPOT									0.00	0	0
Total For FRX30									0.00	0	0
FRX31 On 21/02/2031 Spot Bond			11.03000	91.31170	11.03000	91.28506			0.00	0	80,000,000
Total FRX31 SPOT									0.00	0	80,000,000
Total For FRX31									0.00	0	80,000,000
FRX32 On 31/03/2032 Spot Bond			11.05500	96.66309	11.05500	96.80650			0.00	0	110,000,000
Total FRX32 SPOT									0.00	0	110,000,000
Total For FRX32									0.00	0	110,000,000
FRX45 On 14/04/2045 Spot Bond			12.02500	68.15350	12.02500	68.13164			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS2A4 On 20/11/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS2A5 On 20/02/2019 Spot Bond					0.00000	101.38403				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/02/2019 Spot Bond					0.00000	101.39863				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/02/2019 Spot Bond					0.00000	101.43871				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/02/2019 Spot Bond					0.00000	101.61495				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	101.42574				0.00	0	0
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	102.01229				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4B1U SPOT									0.00	0	0
Total For FS4B1U									0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4C1U SPOT									0.00	0	0
Total For FS4C1U									0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4D1U SPOT									0.00	0	0
Total For FS4D1U									0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A3U SPOT									0.00	0	0
Total For FS5A3U									0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A4U SPOT									0.00	0	0
Total For FS5A4U									0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A5U SPOT									0.00	0	0
Total For FS5A5U									0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5B1U SPOT									0.00	0	0
Total For FS5B1U									0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5C1U SPOT									0.00	0	0
Total For FS5C1U									0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5D1U SPOT									0.00	0	0
Total For FS5D1U									0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5E1U SPOT									0.00	0	0
Total For FS5E1U									0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	101.50049			0.00	0	0
Total FS6A1 SPOT									0.00	0	0
Total For FS6A1									0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	101.56998			0.00	0	0
Total FS6A2 SPOT									0.00	0	0
Total For FS6A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.60650				0.00	0	0
Total FS6A3 SPOT										0.00	0	0
Total For FS6A3										0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.63348				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6C1U SPOT										0.00	0	0
Total For FS6C1U										0.00	0	0
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6D1U SPOT										0.00	0	0
Total For FS6D1U										0.00	0	0
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	101.73777				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	101.30396				0.00	0	200,000,000
Total GBL04 SPOT										0.00	0	200,000,000
Total For GBL04										0.00	0	200,000,000
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.21889				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.23301				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	101.32475				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	101.43757				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GH31D On 25/02/2020 Spot Bond					0.00000	101.50804			0.00	0	0
Total GH31D SPOT									0.00	0	0
Total For GH31D									0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GH41U SPOT									0.00	0	0
Total For GH41U									0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB01U SPOT									0.00	0	0
Total For GRB01U									0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB03U SPOT									0.00	0	0
Total For GRB03U									0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB04U SPOT									0.00	0	0
Total For GRB04U									0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB05U SPOT									0.00	0	0
Total For GRB05U									0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB06U SPOT									0.00	0	0
Total For GRB06U									0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB07U SPOT									0.00	0	0
Total For GRB07U									0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB13U SPOT									0.00	0	0
Total For GRB13U									0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB14U SPOT									0.00	0	0
Total For GRB14U									0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB15U SPOT									0.00	0	0
Total For GRB15U									0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB16U SPOT									0.00	0	0
Total For GRB16U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT07 On 21/02/2024 Spot Bond					0.00000	102.88753				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond					0.00000	100.85047				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT10 On 13/05/2019 Spot Bond					0.00000	101.88295				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	101.59994				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	101.09669				0.00	0	100,000,000
Total GRT12 SPOT										0.00	0	100,000,000
Total For GRT12										0.00	0	100,000,000
GRT13 On 15/04/2020 Spot Bond					0.00000	100.01210				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	101.59640				0.00	0	200,000,000
Total GRT14 SPOT										0.00	0	200,000,000
Total For GRT14										0.00	0	200,000,000
GRT15 On 15/04/2020 Spot Bond					0.00000	100.08153				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	100.82954				0.00	0	0
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			10.11000	100.20832	10.11000	100.18117				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	100.96162				0.00	0	1,000,000,000
Total GRT18 SPOT										0.00	0	1,000,000,000
Total For GRT18										0.00	0	1,000,000,000
GRT19 On 14/03/2022 Spot Bond					0.00000	101.70012				0.00	0	460,000,000
Total GRT19 SPOT										0.00	0	460,000,000
Total For GRT19										0.00	0	460,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT20 On 03/04/2024 Spot Bond					0.00000	101.63821				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			10.76000	96.37293	10.76000	96.42544				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	100.04230				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	100.26972				0.00	0	50,000,000
Total GRT23 SPOT										0.00	0	50,000,000
Total For GRT23										0.00	0	50,000,000
GRT24 On 09/03/2023 Spot Bond					0.00000	100.89146				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	100.92217				0.00	0	0
Total GRT25G SPOT										0.00	0	0
Total For GRT25G										0.00	0	0
GRT26 On 09/03/2028 Spot Bond					0.00000	100.95403				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRT27 On 28/09/2023 Spot Bond					0.00000	100.45814				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX02U SPOT										0.00	0	0
Total For GRX02U										0.00	0	0
HC2T3 On 05/10/2019 Spot Bond					0.00000	100.29131				0.00	0	0
Total HC2T3 SPOT										0.00	0	0
Total For HC2T3										0.00	0	0
HC5T1 On 29/10/2018 Spot Bond					0.00000	101.13600				0.00	0	0
Total HC5T1 SPOT										0.00	0	0
Total For HC5T1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	101.95700			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0
HILB05 On 11/07/2019 Spot Bond					0.00000	100.32803			0.00	0	0
Total HILB05 SPOT									0.00	0	0
Total For HILB05									0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	100.16877			0.00	0	266,500,000
Total HILB06 SPOT									0.00	0	266,500,000
Total For HILB06									0.00	0	266,500,000
HILB07 On 11/07/2021 Spot Bond					0.00000	100.17092			0.00	0	350,000,000
Total HILB07 SPOT									0.00	0	350,000,000
Total For HILB07									0.00	0	350,000,000
HILB08 On 29/03/2023 Spot Bond					0.00000	100.58462			0.00	0	0
Total HILB08 SPOT									0.00	0	0
Total For HILB08									0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	100.41781			0.00	0	0
Total HILB09 SPOT									0.00	0	0
Total For HILB09									0.00	0	0
HILB10 On 17/03/2022 Spot Bond					0.00000	100.73426			0.00	0	0
Total HILB10 SPOT									0.00	0	0
Total For HILB10									0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C4U SPOT									0.00	0	0
Total For HM1C4U									0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C5U SPOT									0.00	0	0
Total For HM1C5U									0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	111.65200	10.00000	111.62200			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF06 On 20/02/2020 Spot Bond					0.00000	101.59893			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF08 On 15/04/2019 Spot Bond					0.00000	100.02465			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond					0.00000	100.15813			0.00	0	0
Total HPF09 SPOT									0.00	0	0
Total For HPF09									0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	100.42013			0.00	0	0
Total HPF11 SPOT									0.00	0	0
Total For HPF11									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.21000	104.60183	8.21000	104.57895		11,329,800,000,000.00	1,380,000,000	460,000,000	
Total HWAY20 SPOT								11,329,800,000,000.00	1,380,000,000	460,000,000	
Total For HWAY20								11,329,800,000,000.00	1,380,000,000	460,000,000	
HWAY2 On 31/07/2020 Spot Bond			100.00000	32.89357	100.00000	32.82116		0.00	0	0	
Total HWAY20/R207 SPOT								0.00	0	0	
Total For HWAY20/R207								0.00	0	0	
HWAY2 On 07/12/2023 Spot Bond			3.89000	287.38849	3.89000	287.28105		0.00	0	1,440,000	
Total HWAY23 SPOT								0.00	0	1,440,000	
Total For HWAY23								0.00	0	1,440,000	
HWAY2 On 07/12/2024 Spot Bond			4.07000	4.07000	4.07000	287.97762		0.00	0	0	
Total HWAY24 SPOT								0.00	0	0	
Total For HWAY24								0.00	0	0	
HWAY3 On 28/02/2033 Spot Bond			3.71000	84.15816	3.71000	98.35397		0.00	0	0	
Total HWAY33 SPOT								0.00	0	0	
Total For HWAY33								0.00	0	0	
HWAY3 On 31/07/2034 Spot Bond			11.07000	88.54144	11.07000	88.51552		13,284,000,000,000.00	1,200,000,000	1,590,000,000	
Total HWAY34 SPOT								13,284,000,000,000.00	1,200,000,000	1,590,000,000	
Total For HWAY34								13,284,000,000,000.00	1,200,000,000	1,590,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.03350	100.00000	11.00920		0.00	0	0	
Total HWAY34/R208 SPOT								0.00	0	0	
Total For HWAY34/R208								0.00	0	0	
HWAY3 On 31/07/2035 Spot Bond			11.07000	88.23481	11.07000	88.20897		0.00	0	100,000,000	
Total HWAY35 SPOT								0.00	0	100,000,000	
Total For HWAY35								0.00	0	100,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.03336	100.00000	11.00906			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond					0.00000	100.01187			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond					0.00000	100.97683			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	111.65200	10.00000	111.62200			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			2.96000	132.27135	2.95500	132.26371		220,038,112,000,000.00	74,337,200,000	139,940,100,000	
Total I2025 SPOT								20,038,112,000,000.00	74,337,200,000	139,940,100,000	
Total For I2025								20,038,112,000,000.00	74,337,200,000	139,940,100,000	
I2029 On 31/03/2029 Spot Bond			2.98000	100.52031	2.98000	100.48515		102,216,980,000,000.00	34,301,000,000	42,318,300,000	
Total I2029 SPOT								102,216,980,000,000.00	34,301,000,000	42,318,300,000	
Total For I2029								102,216,980,000,000.00	34,301,000,000	42,318,300,000	
I2033 On 28/02/2033 Spot Bond			3.08000	102.52976	3.08000	102.49358		3,696,000,000,000.00	1,200,000,000	41,375,000,000	
Total I2033 SPOT								3,696,000,000,000.00	1,200,000,000	41,375,000,000	
Total For I2033								3,696,000,000,000.00	1,200,000,000	41,375,000,000	
I2038 On 31/01/2038 Spot Bond			3.13000	122.31714	3.13000	122.27397		127,827,948,000,000.00	40,839,600,000	190,730,500,000	
Total I2038 SPOT								127,827,948,000,000.00	40,839,600,000	190,730,500,000	
Total For I2038								127,827,948,000,000.00	40,839,600,000	190,730,500,000	
I2046 On 31/03/2046 Spot Bond			3.12500	116.40026	3.12500	116.35910		247,155,000,000,000.00	79,089,600,000	140,509,900,000	
Total I2046 SPOT								247,155,000,000,000.00	79,089,600,000	140,509,900,000	
Total For I2046								247,155,000,000,000.00	79,089,600,000	140,509,900,000	
I2050 On 31/12/2050 Spot Bond			3.14000	122.23908	3.14000	122.19591		94,997,560,000,000.00	30,254,000,000	115,412,923,100	
Total I2050 SPOT								94,997,560,000,000.00	30,254,000,000	115,412,923,100	
Total For I2050								94,997,560,000,000.00	30,254,000,000	115,412,923,100	
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB105U SPOT								0.00	0	0	
Total For IB105U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	101.28041			0.00	0	0
Total IBL100 SPOT									0.00	0	0
Total For IBL100									0.00	0	0
IBL101 On 24/05/2022 Spot Bond			9.58500	9.58500	9.58500	102.08532			0.00	0	0
Total IBL101 SPOT									0.00	0	0
Total For IBL101									0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	101.76642			0.00	0	0
Total IBL102 SPOT									0.00	0	0
Total For IBL102									0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.02340			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	8.28000	8.28000	101.63902			0.00	0	0
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0
IBL108 On 22/11/2019 Spot Bond					0.00000	101.30555			0.00	0	0
Total IBL108 SPOT									0.00	0	0
Total For IBL108									0.00	0	0
IBL109 On 07/12/2023 Spot Bond			4.00000	286.00197	4.00000	285.89422			0.00	0	0
Total IBL109 SPOT									0.00	0	0
Total For IBL109									0.00	0	0
IBL110 On 07/03/2019 Spot Bond			8.12000	8.12000	8.12000	100.90956			0.00	0	0
Total IBL110 SPOT									0.00	0	0
Total For IBL110									0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	101.32021			0.00	0	0
Total IBL112 SPOT									0.00	0	0
Total For IBL112									0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	101.32020			0.00	0	0
Total IBL113 SPOT									0.00	0	0
Total For IBL113									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL114 On 21/05/2022 Spot Bond					0.00000	101.37520			0.00	0	0
Total IBL114 SPOT									0.00	0	0
Total For IBL114									0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	101.35638			0.00	0	0
Total IBL115 SPOT									0.00	0	0
Total For IBL115									0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	100.64028			0.00	0	0
Total IBL116 SPOT									0.00	0	0
Total For IBL116									0.00	0	0
IBL117 On 13/07/2019 Spot Bond					0.00000	100.00866			0.00	0	0
Total IBL117 SPOT									0.00	0	0
Total For IBL117									0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	99.87566			0.00	0	0
Total IBL118 SPOT									0.00	0	0
Total For IBL118									0.00	0	0
IBL119 On 16/08/2021 Spot Bond					0.00000	101.46382			0.00	0	0
Total IBL119 SPOT									0.00	0	0
Total For IBL119									0.00	0	0
IBL120 On 12/10/2020 Spot Bond					0.00000	100.17863			0.00	0	0
Total IBL120 SPOT									0.00	0	0
Total For IBL120									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.40000	3.40000	3.40000	152.11638			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	111.65200	10.00000	111.62200			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			7.60500	7.60500	7.60500	102.63143			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			7.98000	7.98000	7.98000	101.00679			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			8.83000	102.34256	8.83000	102.31854			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL56 On 31/01/2019 Spot Bond					0.00000	101.92969				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			7.34500	102.11850	7.34500	102.09844				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			10.27000	101.66638	10.27000	101.63872				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond					0.00000	100.40324				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL64 On 29/07/2019 Spot Bond					0.00000	102.04687				0.00	0	2,000,000,000
Total IBL64 SPOT										0.00	0	2,000,000,000
Total For IBL64										0.00	0	2,000,000,000
IBL65 On 29/07/2021 Spot Bond					0.00000	101.83297				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			4.10000	148.92263	4.10000	148.86623				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	102.25744				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond					0.00000	101.29139				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	101.81862				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			10.32000	103.05450	10.32000	103.02632				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			7.17500	102.97575	7.17500	102.95590				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL80U SPOT									0.00	0	0
Total For IBL80U									0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0
IBL82 On 29/01/2019 Spot Bond					0.00000	102.01789			0.00	0	0
Total IBL82 SPOT									0.00	0	0
Total For IBL82									0.00	0	0
IBL83 On 22/03/2019 Spot Bond					0.00000	100.54447			0.00	0	0
Total IBL83 SPOT									0.00	0	0
Total For IBL83									0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL84U SPOT									0.00	0	0
Total For IBL84U									0.00	0	0
IBL85 On 20/05/2019 Spot Bond					0.00000	101.71102			0.00	0	0
Total IBL85 SPOT									0.00	0	0
Total For IBL85									0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	102.47154			0.00	0	0
Total IBL86 SPOT									0.00	0	0
Total For IBL86									0.00	0	0
IBL87 On 20/05/2019 Spot Bond			7.47500	105.29741	7.47500	105.27642			0.00	0	0
Total IBL87 SPOT									0.00	0	0
Total For IBL87									0.00	0	0
IBL88 On 20/05/2021 Spot Bond			9.32000	106.49829	9.32000	106.47193			0.00	0	0
Total IBL88 SPOT									0.00	0	0
Total For IBL88									0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	25.43164	100.00000	25.37566			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	101.32523			0.00	0	0
Total IBL89 SPOT									0.00	0	0
Total For IBL89									0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL90U SPOT									0.00	0	0
Total For IBL90U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL92 On 12/01/2020 Spot Bond					0.00000	100.13957				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL94 On 06/09/2019 Spot Bond					0.00000	101.11076				0.00	0	0
Total IBL94 SPOT										0.00	0	0
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	102.25441				0.00	0	1,000,000,000
Total IBL95 SPOT										0.00	0	1,000,000,000
Total For IBL95										0.00	0	1,000,000,000
IBL96 On 21/09/2019 Spot Bond					0.00000	101.13660				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond					0.00000	100.35472				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	100.95805				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			7.34500	101.52807	7.34500	101.50807				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	10.41896	100.00000	10.39603				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCC01 On 06/12/2018 Spot Bond					0.00000	100.92979				0.00	0	0
Total IDCC01 SPOT										0.00	0	0
Total For IDCC01										0.00	0	0
IDCC02 On 26/04/2019 Spot Bond					0.00000	99.83822				0.00	0	0
Total IDCC02 SPOT										0.00	0	0
Total For IDCC02										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond					0.00000	99.92437				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG03 On 22/10/2020 Spot Bond			9.14000	98.49515	9.14000	98.47111			0.00	0	1,625,000,000
Total IDCG03 SPOT									0.00	0	1,625,000,000
Total For IDCG03									0.00	0	1,625,000,000
IDCG05 On 24/11/2019 Spot Bond					0.00000	101.75010			0.00	0	0
Total IDCG05 SPOT									0.00	0	0
Total For IDCG05									0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.29000	100.53060	10.29000	100.50318			0.00	0	0
Total IDCG06 SPOT									0.00	0	0
Total For IDCG06									0.00	0	0
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.55851			0.00	0	0
Total IDCG07 SPOT									0.00	0	0
Total For IDCG07									0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			12.02000	100.26040	12.02000	100.13756			0.00	0	0
Total IDCG08 SPOT									0.00	0	0
Total For IDCG08									0.00	0	0
IDCG09 On 05/12/2019 Spot Bond					0.00000	101.60761			0.00	0	0
Total IDCG09 SPOT									0.00	0	0
Total For IDCG09									0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.04472			0.00	0	0
Total IDCG10 SPOT									0.00	0	0
Total For IDCG10									0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			11.16000	102.09357	11.16000	102.06328			0.00	0	0
Total IDCG11 SPOT									0.00	0	0
Total For IDCG11									0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	99.91690			0.00	0	0
Total IDCG12 SPOT									0.00	0	0
Total For IDCG12									0.00	0	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.82181			0.00	0	0
Total IDCG13 SPOT									0.00	0	0
Total For IDCG13									0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	100.01088			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.75315			0.00	0	0
Total IDCP07 SPOT									0.00	0	0
Total For IDCP07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDCP1U SPOT									0.00	0	0
Total For IDCP1U									0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	5.14881	100.00000	5.13735			0.00	0	0
Total IDCP2U SPOT									0.00	0	0
Total For IDCP2U									0.00	0	0
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDCP3U SPOT									0.00	0	0
Total For IDCP3U									0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.46000	99.71200	9.46000	99.68682			0.00	0	0
Total IFC01 SPOT									0.00	0	0
Total For IFC01									0.00	0	0
IFC02 On 14/04/2021 Spot Bond			7.97000	101.87966	7.97000	101.85778			0.00	0	0
Total IFC02 SPOT									0.00	0	0
Total For IFC02									0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN289U SPOT									0.00	0	0
Total For IN289U									0.00	0	0
IN303U On 01/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN303U SPOT									0.00	0	0
Total For IN303U									0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN304U SPOT									0.00	0	0
Total For IN304U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN378U On 16/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN378U SPOT										0.00	0	0
Total For IN378U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN385U SPOT									0.00	0	0
Total For IN385U									0.00	0	0
IN386U On 15/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN386U SPOT									0.00	0	0
Total For IN386U									0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	75.78758			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	111.65200	10.00000	111.62200			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0
ING335 On 15/08/2019 Spot Bond					0.00000	103.79880			0.00	0	0
Total ING335 SPOT									0.00	0	0
Total For ING335									0.00	0	0
ING360 On 22/09/2022 Spot Bond					0.00000	100.60943			0.00	0	0
Total ING360 SPOT									0.00	0	0
Total For ING360									0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	101.10810			0.00	0	0
Total ING362 SPOT									0.00	0	0
Total For ING362									0.00	0	0
ING370 On 29/01/2019 Spot Bond					0.00000	101.78703			0.00	0	0
Total ING370 SPOT									0.00	0	0
Total For ING370									0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	101.82074			0.00	0	0
Total ING371 SPOT									0.00	0	0
Total For ING371									0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	101.95118			0.00	0	0
Total ING375 SPOT									0.00	0	0
Total For ING375									0.00	0	0
ING383 On 30/06/2020 Spot Bond					0.00000	100.55656			0.00	0	0
Total ING383 SPOT									0.00	0	0
Total For ING383									0.00	0	0
ING384 On 30/09/2020 Spot Bond					0.00000	78.73986			0.00	0	0
Total ING384 SPOT									0.00	0	0
Total For ING384									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
INLV01 On 12/08/2024 Spot Bond					0.00000	102.08495				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	100.69409				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	102.16211				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			11.62000	104.62718	11.62000	104.59508				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	101.26911				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	111.65200	10.00000	111.62200				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF09 On 01/07/2019 Spot Bond					0.00000	100.64302				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	101.06297				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond					0.00000	100.85479				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	101.05243				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	100.77267				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	100.54739				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF18 On 22/12/2021 Spot Bond					0.00000	100.55360			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	100.55981			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	100.73762			0.00	0	0
Total IPF20 SPOT									0.00	0	0
Total For IPF20									0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	100.76441			0.00	0	0
Total IPF21 SPOT									0.00	0	0
Total For IPF21									0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	100.83803			0.00	0	0
Total IPF22 SPOT									0.00	0	0
Total For IPF22									0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF23U SPOT									0.00	0	0
Total For IPF23U									0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	101.74510			0.00	0	0
Total IPF24 SPOT									0.00	0	0
Total For IPF24									0.00	0	0
IPF25 On 15/10/2023 Spot Bond					0.00000	100.07056			0.00	0	0
Total IPF25 SPOT									0.00	0	0
Total For IPF25									0.00	0	0
IPFC19 On 26/10/2018 Spot Bond					0.00000	101.70601			0.00	0	0
Total IPFC19 SPOT									0.00	0	0
Total For IPFC19									0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.59552	2.75000	100.58806			0.00	0	0
Total IV017/R212 SPOT									0.00	0	0
Total For IV017/R212									0.00	0	0
IV019 On 31/03/2028 Spot Bond			6.31000	141.65672	6.31000	141.59452			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV025 On 12/09/2019 Spot Bond					0.00000	101.42608			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2019 Spot Bond					0.00000	100.00863			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			4.95500	4.95500	4.95500	117.84793			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			4.95500	4.95500	4.95500	117.84793			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	101.02421			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	102.54714			0.00	0	0
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0
IV034 On 11/02/2021 Spot Bond			11.52000	104.17903	11.52000	104.14734			0.00	0	0
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	107.60376			0.00	0	0
Total IV035 SPOT									0.00	0	0
Total For IV035									0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	99.88412			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	100.71141			0.00	0	0
Total IV038 SPOT									0.00	0	0
Total For IV038									0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.55000	5.55000	5.55000	142.39261			0.00	0	0
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	103.65926			0.00	0	0
Total IV040 SPOT									0.00	0	0
Total For IV040									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV041 On 29/09/2021 Spot Bond			11.87000	100.88705	11.87000	100.85493			0.00	0	0
Total IV041 SPOT									0.00	0	0
Total For IV041									0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	101.83139			0.00	0	0
Total IV042 SPOT									0.00	0	0
Total For IV042									0.00	0	0
IV043 On 21/11/2021 Spot Bond			11.76000	11.76000	11.76000	106.94125			0.00	0	0
Total IV043 SPOT									0.00	0	0
Total For IV043									0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	102.41454			0.00	0	0
Total IV044 SPOT									0.00	0	0
Total For IV044									0.00	0	0
IV045 On 31/01/2022 Spot Bond			5.10000	144.42370	5.10000	144.36517			0.00	0	0
Total IV045 SPOT									0.00	0	0
Total For IV045									0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	100.80951			0.00	0	1,200,000,000
Total IV046 SPOT									0.00	0	1,200,000,000
Total For IV046									0.00	0	1,200,000,000
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV100U SPOT									0.00	0	0
Total For IV100U									0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV118U SPOT									0.00	0	0
Total For IV118U									0.00	0	0
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV123U SPOT									0.00	0	0
Total For IV123U									0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV125U SPOT									0.00	0	0
Total For IV125U									0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.01000	157.23376	5.01000	157.17017			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	7.35000			0.00	0	0
Total IVA698 SPOT									0.00	0	0
Total For IVA698									0.00	0	0
IVA859 On 18/10/2018 Spot Bond			7.30000	7.30000	7.30000	99.94004			0.00	0	0
Total IVA859 SPOT									0.00	0	0
Total For IVA859									0.00	0	0
IVA861 On 01/11/2018 Spot Bond			7.30000	7.30000	7.30000	99.66115			0.00	0	0
Total IVA861 SPOT									0.00	0	0
Total For IVA861									0.00	0	0
IVA863 On 15/11/2018 Spot Bond			7.40000	7.40000	7.40000	99.37543			0.00	0	0
Total IVA863 SPOT									0.00	0	0
Total For IVA863									0.00	0	0
IVA865 On 29/11/2018 Spot Bond			7.40000	7.40000	7.40000	99.09592			0.00	0	0
Total IVA865 SPOT									0.00	0	0
Total For IVA865									0.00	0	0
IVA866 On 06/12/2018 Spot Bond			7.50000	7.50000	7.50000	98.94280			0.00	0	0
Total IVA866 SPOT									0.00	0	0
Total For IVA866									0.00	0	0
IVA867 On 13/12/2018 Spot Bond			7.50000	7.50000	7.50000	98.80219			0.00	0	0
Total IVA867 SPOT									0.00	0	0
Total For IVA867									0.00	0	0
IVA871 On 10/01/2019 Spot Bond			7.65000	7.65000	7.65000	98.20923			0.00	0	0
Total IVA871 SPOT									0.00	0	0
Total For IVA871									0.00	0	0
IVA873 On 24/01/2019 Spot Bond			7.65000	7.65000	7.65000	97.92703			0.00	0	0
Total IVA873 SPOT									0.00	0	0
Total For IVA873									0.00	0	0
IVA874 On 28/01/2019 Spot Bond			7.65000	7.65000	7.65000	97.84670		114,750,000,000,000.00	15,000,000,000	15,000,000,000	
Total IVA874 SPOT								14,750,000,000,000.00	15,000,000,000	15,000,000,000	
Total For IVA874								14,750,000,000,000.00	15,000,000,000	15,000,000,000	
IVC005 On 25/11/2020 Spot Bond			10.00000	111.65200	10.00000	111.62200			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC027 On 03/04/2019 Spot Bond					0.00000	100.36566			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC033 On 30/06/2019 Spot Bond					0.00000	100.40417				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	100.41333				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond					0.00000	98.78287				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			7.94500	103.32638	7.94500	103.30449				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	61.15712	100.00000	61.02249				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.39000	102.08832	9.39000	102.06287				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC049 On 21/11/2019 Spot Bond					0.00000	101.43051				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	100.74750				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	101.85101				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC070 On 20/01/2019 Spot Bond					0.00000	100.07273				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond					0.00000	99.90617				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC081 On 14/07/2019 Spot Bond					0.00000	100.01709				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC092 On 24/11/2019 Spot Bond					0.00000	101.39978				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC093 On 24/11/2018 Spot Bond					0.00000	101.34001				0.00	0	0
Total IVC093 SPOT										0.00	0	0
Total For IVC093										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			10.24000	105.42591	10.24000	105.39715				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	100.43631				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	102.13457				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	100.44317				0.00	3,560,000,000	1,780,000,000
Total IVC103 SPOT										0.00	3,560,000,000	1,780,000,000
Total For IVC103										0.00	3,560,000,000	1,780,000,000
IVC105 On 08/03/2020 Spot Bond					0.00000	100.96140				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	100.88142				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	100.43860				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond					0.00000	102.09540				0.00	0	0
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	102.68589				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC110 On 19/05/2021 Spot Bond			9.89000	103.77750	9.89000	103.75028				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	101.39071				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	100.87926				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	101.64359				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC119 On 21/02/2019 Spot Bond					0.00000	101.40681				0.00	0	0
Total IVC119 SPOT										0.00	0	0
Total For IVC119										0.00	0	0
IVC122 On 20/01/2020 Spot Bond					0.00000	100.04613				0.00	0	0
Total IVC122 SPOT										0.00	0	0
Total For IVC122										0.00	0	0
IVC126 On 30/04/2019 Spot Bond					0.00000	101.97555				0.00	0	0
Total IVC126 SPOT										0.00	0	0
Total For IVC126										0.00	0	0
IVC127 On 27/12/2018 Spot Bond					0.00000	100.48256				0.00	0	0
Total IVC127 SPOT										0.00	0	0
Total For IVC127										0.00	0	0
IVC128 On 23/03/2019 Spot Bond					0.00000	100.52250				0.00	0	0
Total IVC128 SPOT										0.00	0	0
Total For IVC128										0.00	0	0
IVC129 On 26/03/2019 Spot Bond					0.00000	100.49111				0.00	0	0
Total IVC129 SPOT										0.00	0	0
Total For IVC129										0.00	0	0
IVC130 On 23/04/2019 Spot Bond					0.00000	99.88882				0.00	0	0
Total IVC130 SPOT										0.00	0	0
Total For IVC130										0.00	0	0
IVC131 On 08/05/2019 Spot Bond					0.00000	102.09376				0.00	0	0
Total IVC131 SPOT										0.00	0	0
Total For IVC131										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC132 On 31/05/2019 Spot Bond					0.00000	101.11972			0.00	0	0
Total IVC132 SPOT									0.00	0	0
Total For IVC132									0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	102.92078			0.00	0	0
Total IVC133 SPOT									0.00	0	0
Total For IVC133									0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	99.75563			0.00	0	0
Total IVC134 SPOT									0.00	0	0
Total For IVC134									0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	101.89737			0.00	0	0
Total IVC135 SPOT									0.00	0	0
Total For IVC135									0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	101.82262			0.00	0	0
Total IVC136 SPOT									0.00	0	0
Total For IVC136									0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	101.29418			0.00	0	0
Total IVC137 SPOT									0.00	0	0
Total For IVC137									0.00	0	0
IVC138 On 17/09/2019 Spot Bond					0.00000	100.48319			0.00	0	0
Total IVC138 SPOT									0.00	0	0
Total For IVC138									0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC68U SPOT									0.00	0	0
Total For IVC68U									0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC80U SPOT									0.00	0	0
Total For IVC80U									0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC84U SPOT									0.00	0	0
Total For IVC84U									0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC85U SPOT									0.00	0	0
Total For IVC85U									0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC91U SPOT									0.00	0	0
Total For IVC91U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC95U SPOT									0.00	0	0
Total For IVC95U									0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC96U SPOT									0.00	0	0
Total For IVC96U									0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC99U SPOT									0.00	0	0
Total For IVC99U									0.00	0	0
IVF47U On 16/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF47U SPOT									0.00	0	0
Total For IVF47U									0.00	0	0
IVF51U On 04/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF51U SPOT									0.00	0	0
Total For IVF51U									0.00	0	0
IVF56U On 12/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF56U SPOT									0.00	0	0
Total For IVF56U									0.00	0	0
IVS01U On 23/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVS01U SPOT									0.00	0	0
Total For IVS01U									0.00	0	0
JAS01 On 31/01/2019 Spot Bond					0.00000	102.22082			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
KAP002 On 13/06/2019 Spot Bond					0.00000	100.88523			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond					0.00000	101.05384			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	100.43402			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP007 On 26/10/2021 Spot Bond			9.44000	101.83804	9.44000	101.81237			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0
KAP008 On 28/11/2019 Spot Bond					0.00000	101.74391			0.00	0	0
Total KAP008 SPOT									0.00	0	0
Total For KAP008									0.00	0	0
KAP009 On 24/05/2020 Spot Bond					0.00000	101.36253			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	101.28684			0.00	0	0
Total KAP010 SPOT									0.00	0	0
Total For KAP010									0.00	0	0
KAP012 On 01/12/2022 Spot Bond					0.00000	101.12367			0.00	0	0
Total KAP012 SPOT									0.00	0	0
Total For KAP012									0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	100.19196			0.00	0	0
Total KAP11 SPOT									0.00	0	0
Total For KAP11									0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	103.55306			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KST01 On 12/07/2020 Spot Bond					0.00000	100.14810			0.00	0	0
Total KST01 SPOT									0.00	0	0
Total For KST01									0.00	0	0
KW01 On 31/10/2027 Spot Bond			10.55000	116.48643	10.55000	116.45389			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK05 On 28/02/2019 Spot Bond					0.00000	101.41324			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	102.00244			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK08/ On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK08/JIBAR SPOT										0.00	0	0
Total For LBK08/JIBAR										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.41000	103.96176	9.41000	103.93578				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	103.74504	9.62000	103.71855				0.00	0	0
Total LBK11/R207 SPOT										0.00	0	0
Total For LBK11/R207										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	101.42718	9.71000	101.40106				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	104.31213				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK16 On 30/11/2019 Spot Bond					0.00000	101.22199				0.00	0	0
Total LBK16 SPOT										0.00	0	0
Total For LBK16										0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	101.49969				0.00	0	0
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	104.32171				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			10.37000	103.17652	10.37000	103.14802				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000
Total For LBK20										0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	101.21680				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	101.10295				0.00	0	0
Total LBK23 SPOT										0.00	0	0
Total For LBK23										0.00	0	0
LBK24 On 10/10/2024 Spot Bond			10.52000	99.24678	10.52000	99.21883				0.00	0	4,000,000,000
Total LBK24 SPOT										0.00	0	4,000,000,000
Total For LBK24										0.00	0	4,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK25 On 25/03/2019 Spot Bond					0.00000	100.51398			0.00	200,000,000	100,000,000
Total LBK25 SPOT									0.00	200,000,000	100,000,000
Total For LBK25									0.00	200,000,000	100,000,000
LBK26 On 23/03/2021 Spot Bond					0.00000	100.73539			0.00	0	0
Total LBK26 SPOT									0.00	0	0
Total For LBK26									0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	100.58157			0.00	0	0
Total LBK27 SPOT									0.00	0	0
Total For LBK27									0.00	0	0
LBK28 On 15/05/2028 Spot Bond			11.41500	99.61527	11.41500	99.58522			0.00	0	1,000,000,000
Total LBK28 SPOT									0.00	0	1,000,000,000
Total For LBK28									0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			10.27000	101.52644	10.27000	101.49867			0.00	0	30,000,000
Total LBK29 SPOT									0.00	0	30,000,000
Total For LBK29									0.00	0	30,000,000
LBK30 On 20/09/2021 Spot Bond					0.00000	100.65742			0.00	0	0
Total LBK30 SPOT									0.00	0	0
Total For LBK30									0.00	0	0
LBK31 On 20/09/2023 Spot Bond					0.00000	100.70272			0.00	0	0
Total LBK31 SPOT									0.00	0	0
Total For LBK31									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			8.56000	102.62198	8.56000	102.59861			0.00	0	580,000,000
Total LGL04 SPOT									0.00	0	580,000,000
Total For LGL04									0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	102.03131			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LGL06 On 04/10/2022 Spot Bond			10.37000	99.86993	10.37000	99.84219			0.00	0	2,500,000,000
Total LGL06 SPOT									0.00	0	2,500,000,000
Total For LGL06									0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	101.27283			0.00	0	700,000,000
Total LGL07 SPOT									0.00	0	700,000,000
Total For LGL07									0.00	0	700,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	103.42548			0.00	0	10,000,000
Total LGL08 SPOT									0.00	0	10,000,000
Total For LGL08									0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL09 On 28/08/2024 Spot Bond					0.00000	104.34830			0.00	200,000,000	1,690,000,000
Total LGL09 SPOT									0.00	200,000,000	1,690,000,000
Total For LGL09									0.00	200,000,000	1,690,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	100.24580			0.00	0	0
Total LGL10 SPOT									0.00	0	0
Total For LGL10									0.00	0	0
LHC05L On 27/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC05U SPOT									0.00	0	0
Total For LHC05U									0.00	0	0
LHC06L On 21/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC06U SPOT									0.00	0	0
Total For LHC06U									0.00	0	0
LHL17 On 14/11/2018 Spot Bond					0.00000	102.42110			0.00	0	0
Total LHL17 SPOT									0.00	0	0
Total For LHL17									0.00	0	0
LHL18 On 14/11/2018 Spot Bond			9.17500	105.96744	9.17500	105.94098			0.00	0	0
Total LHL18 SPOT									0.00	0	0
Total For LHL18									0.00	0	0
LHL19 On 14/11/2019 Spot Bond			13.41000	106.97239	13.41000	106.93466			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	102.35669			0.00	0	0
Total LHL26 SPOT									0.00	0	0
Total For LHL26									0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	102.08725			0.00	0	0
Total LHL27 SPOT									0.00	0	0
Total For LHL27									0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	102.33816			0.00	0	0
Total LHL28 SPOT									0.00	0	0
Total For LHL28									0.00	0	0
LOM01 On 25/11/2019 Spot Bond					0.00000	103.49120			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA2 On 20/11/2019 Spot Bond					0.00000	101.41313			0.00	0	0
Total LRFA2 SPOT									0.00	0	0
Total For LRFA2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LRFB2 On 20/11/2019 Spot Bond					0.00000	102.14407				0.00	0	0
Total LRFB2 SPOT										0.00	0	0
Total For LRFB2										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond					0.00000	101.59590				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ11 On 09/11/2018 Spot Bond					0.00000	101.51095				0.00	0	0
Total MAQ111 SPOT										0.00	0	0
Total For MAQ111										0.00	0	0
MAQ11 On 10/12/2018 Spot Bond					0.00000	100.84098				0.00	0	0
Total MAQ114 SPOT										0.00	0	0
Total For MAQ114										0.00	0	0
MAQ11 On 31/01/2019 Spot Bond					0.00000	101.71394				0.00	0	0
Total MAQ117 SPOT										0.00	0	0
Total For MAQ117										0.00	0	0
MAQ12 On 16/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total MAQ123 SPOT										0.00	0	0
Total For MAQ123										0.00	0	0
MAQ12 On 08/11/2018 Spot Bond					0.00000	99.58387				0.00	0	0
Total MAQ125 SPOT										0.00	0	0
Total For MAQ125										0.00	0	0
MAQ12 On 10/12/2018 Spot Bond					0.00000	98.94060				0.00	0	0
Total MAQ127 SPOT										0.00	0	0
Total For MAQ127										0.00	0	0
MBF04 On 07/06/2019 Spot Bond					0.00000	101.38506				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04 On 14/03/2019 Spot Bond					0.00000	101.17667				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05 On 17/05/2019 Spot Bond					0.00000	101.89430				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF05: On 28/09/2019 Spot Bond					0.00000	100.75528			0.00	0	100,000,000
Total MBF053 SPOT									0.00	0	100,000,000
Total For MBF053									0.00	0	100,000,000
MBF05: On 27/03/2020 Spot Bond					0.00000	100.86563			0.00	0	20,000,000
Total MBF055 SPOT									0.00	0	20,000,000
Total For MBF055									0.00	0	20,000,000
MBF05: On 28/08/2020 Spot Bond					0.00000	101.53424			0.00	160,000,000	80,000,000
Total MBF057 SPOT									0.00	160,000,000	80,000,000
Total For MBF057									0.00	160,000,000	80,000,000
MBF05: On 21/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBF058 SPOT									0.00	0	0
Total For MBF058									0.00	0	0
MBF05: On 21/05/2021 Spot Bond					0.00000	101.30127			0.00	0	0
Total MBF059 SPOT									0.00	0	0
Total For MBF059									0.00	0	0
MBF06: On 17/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBF060 SPOT									0.00	0	0
Total For MBF060									0.00	0	0
MBF06: On 17/08/2021 Spot Bond					0.00000	101.38609			0.00	0	0
Total MBF061 SPOT									0.00	0	0
Total For MBF061									0.00	0	0
MBP03: On 12/09/2019 Spot Bond					0.00000	100.85274			0.00	0	0
Total MBP035 SPOT									0.00	0	0
Total For MBP035									0.00	0	0
MBP03: On 11/04/2020 Spot Bond					0.00000	100.15774			0.00	0	0
Total MBP036 SPOT									0.00	0	0
Total For MBP036									0.00	0	0
MBP03: On 26/05/2020 Spot Bond					0.00000	101.18360			0.00	0	0
Total MBP037 SPOT									0.00	0	0
Total For MBP037									0.00	0	0
MBP03: On 02/11/2022 Spot Bond					0.00000	101.75979			0.00	0	0
Total MBP038 SPOT									0.00	0	0
Total For MBP038									0.00	0	0
MBP03: On 23/02/2021 Spot Bond					0.00000	101.26768			0.00	0	0
Total MBP039 SPOT									0.00	0	0
Total For MBP039									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP04 On 23/02/2023 Spot Bond					0.00000	101.29049			0.00	0	0
Total MBP040 SPOT									0.00	0	0
Total For MBP040									0.00	0	0
MBP04 On 13/04/2021 Spot Bond					0.00000	100.00936			0.00	0	0
Total MBP041 SPOT									0.00	0	0
Total For MBP041									0.00	0	0
MBP04 On 26/04/2021 Spot Bond					0.00000	99.83429			0.00	0	0
Total MBP042 SPOT									0.00	0	0
Total For MBP042									0.00	0	0
MBP04 On 27/07/2023 Spot Bond					0.00000	99.76943			0.00	0	0
Total MBP043 SPOT									0.00	0	0
Total For MBP043									0.00	0	0
MBP04 On 27/09/2021 Spot Bond					0.00000	100.46723			0.00	0	0
Total MBP044 SPOT									0.00	0	0
Total For MBP044									0.00	0	0
MBP04 On 27/09/2023 Spot Bond					0.00000	100.47289			0.00	0	0
Total MBP045 SPOT									0.00	0	0
Total For MBP045									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			7.57500	100.77389	7.57500	100.75373		31,815,000,000,000.00	4,200,000,000	1,400,000,000	
Total MBSA01 SPOT								31,815,000,000,000.00	4,200,000,000	1,400,000,000	
Total For MBSA01								31,815,000,000,000.00	4,200,000,000	1,400,000,000	
MBSA0 On 16/04/2019 Spot Bond			8.00000	100.57178	8.00000	100.55058		0.00	0	0	
Total MBSA01/R204 SPOT								0.00	0	0	
Total For MBSA01/R204								0.00	0	0	
MBSA0 On 15/04/2019 Spot Bond			7.50500	100.76455	7.50500	100.74456		0.00	0	0	
Total MBSA02 SPOT								0.00	0	0	
Total For MBSA02								0.00	0	0	
MBSA0 On 15/04/2019 Spot Bond			8.91000	100.10288	8.91000	100.07946		0.00	0	0	
Total MBSA02/R204 SPOT								0.00	0	0	
Total For MBSA02/R204								0.00	0	0	
MEFSA On 05/01/2019 Spot Bond					0.00000	102.42893		0.00	0	0	
Total MEFSA4 SPOT								0.00	0	0	
Total For MEFSA4								0.00	0	0	
MEFSA On 05/07/2026 Spot Bond					0.00000	102.52578		0.00	0	0	
Total MEFSA6 SPOT								0.00	0	0	
Total For MEFSA6								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB On 05/01/2019 Spot Bond			7.59500	102.99830	7.59500	102.97721			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.64500	103.84248	9.64500	103.81591			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond					0.00000	100.64799			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.21000	9.21000	9.21000	101.69258			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIIL03 On 28/08/2023 Spot Bond					0.00000	101.61384			0.00	0	0
Total MIIL03 SPOT									0.00	0	0
Total For MIIL03									0.00	0	0
MMF10 On 15/12/2024 Spot Bond					0.00000	103.58392			0.00	0	0
Total MMF101 SPOT									0.00	0	0
Total For MMF101									0.00	0	0
MMF20 On 15/12/2024 Spot Bond					0.00000	103.87721			0.00	0	0
Total MMF201 SPOT									0.00	0	0
Total For MMF201									0.00	0	0
MMF30 On 15/12/2024 Spot Bond					0.00000	100.97104			0.00	0	0
Total MMF301 SPOT									0.00	0	0
Total For MMF301									0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	101.07276			0.00	0	0
Total MMF401 SPOT									0.00	0	0
Total For MMF401									0.00	0	0
MMIG0 On 17/03/2019 Spot Bond					0.00000	100.71983			0.00	0	7,000,000
Total MMIG01 SPOT									0.00	0	7,000,000
Total For MMIG01									0.00	0	7,000,000
MMIG0 On 17/03/2021 Spot Bond			9.47000	9.47000	9.47000	102.10334			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.23462			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MMIG0 On 12/08/2025 Spot Bond			12.01000	12.01000	12.01000	98.77668				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			10.57000	10.57000	10.57000	102.83700				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.75959				0.00	0	0
Total MMIG06 SPOT										0.00	0	0
Total For MMIG06										0.00	0	0
MQB00 On 28/08/2023 Spot Bond					0.00000	101.62432				0.00	0	0
Total MQB003 SPOT										0.00	0	0
Total For MQB003										0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	100.94157				0.00	0	0
Total MTN06 SPOT										0.00	0	0
Total For MTN06										0.00	0	0
MTN07 On 13/07/2022 Spot Bond					0.00000	100.48352				0.00	0	0
Total MTN07 SPOT										0.00	0	0
Total For MTN07										0.00	0	0
MTN08 On 11/10/2020 Spot Bond					0.00000	100.90825				0.00	0	0
Total MTN08 SPOT										0.00	0	0
Total For MTN08										0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN08U SPOT										0.00	0	0
Total For MTN08U										0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	100.66446				0.00	0	0
Total MTN09 SPOT										0.00	0	0
Total For MTN09										0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	101.52122				0.00	0	0
Total MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	101.24697				0.00	0	0
Total MTN11 SPOT										0.00	0	0
Total For MTN11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MTN12 On 04/06/2023 Spot Bond					0.00000	101.30922				0.00	0	0
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	101.10101				0.00	30,000,000	15,000,000
Total MTN13 SPOT										0.00	30,000,000	15,000,000
Total For MTN13										0.00	30,000,000	15,000,000
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	101.69295				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	101.42147				0.00	18,400,000,000	18,400,000,000
Total MWAR02 SPOT										0.00	18,400,000,000	18,400,000,000
Total For MWAR02										0.00	18,400,000,000	18,400,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N6A19 On 20/12/2018 Spot Bond					0.00000	100.61925				0.00	0	0
Total N6A19 SPOT										0.00	0	0
Total For N6A19										0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	100.91067				0.00	0	0
Total N6B26 SPOT										0.00	0	0
Total For N6B26										0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	100.66596				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	100.67352				0.00	0	0
Total N6D26 SPOT										0.00	0	0
Total For N6D26										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N6E26 On 22/03/2021 Spot Bond					0.00000	100.71191			0.00	0	0
Total N6E26 SPOT									0.00	0	0
Total For N6E26									0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	100.83981			0.00	0	0
Total N6F26 SPOT									0.00	0	0
Total For N6F26									0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	101.00475			0.00	0	0
Total N6G26 SPOT									0.00	0	0
Total For N6G26									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			10.12000	97.32103	10.12000	97.29493			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NAM02 On 29/06/2020 Spot Bond			9.22000	103.48641	9.22000	103.46093		2,773,376,000,000.00		300,800,000	75,200,000
Total NAM02 SPOT								2,773,376,000,000.00		300,800,000	75,200,000
Total For NAM02								2,773,376,000,000.00		300,800,000	75,200,000
NAM03 On 01/08/2023 Spot Bond			10.17000	101.72032	10.17000	101.69291			0.00	0	0
Total NAM03 SPOT									0.00	0	0
Total For NAM03									0.00	0	0
NAM04 On 01/08/2026 Spot Bond			11.01000	99.65199	11.01000	99.62297			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			8.34000	104.57556	8.34000	104.55234			0.00	0	840,000,000
Total NBK11A SPOT									0.00	0	840,000,000
Total For NBK11A									0.00	0	840,000,000
NBK12/ On 19/03/2021 Spot Bond			8.61500	102.40151	8.61500	102.37765			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	100.76256	9.38000	100.73705			0.00	0	0
Total NBK12A/R208 SPOT									0.00	0	0
Total For NBK12A/R208									0.00	0	0
NBK13/ On 19/03/2024 Spot Bond			9.97000	99.80394	9.97000	99.77712			0.00	0	130,000,000
Total NBK13A SPOT									0.00	0	130,000,000
Total For NBK13A									0.00	0	130,000,000
NBK14/ On 25/06/2021 Spot Bond			8.94000	103.73962	8.94000	103.71483			0.00	0	500,000,000
Total NBK14A SPOT									0.00	0	500,000,000
Total For NBK14A									0.00	0	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
NBK15/ On 11/02/2022 Spot Bond			9.57000	99.45363	9.57000	99.42837				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK16/ On 12/02/2025 Spot Bond			10.14500	98.48777	10.14500	98.46129				0.00	0	0
Total NBK16A SPOT										0.00	0	0
Total For NBK16A										0.00	0	0
NBK17/ On 22/04/2026 Spot Bond			10.32000	98.01948	10.32000	97.99254				0.00	0	1,270,000,000
Total NBK17A SPOT										0.00	0	1,270,000,000
Total For NBK17A										0.00	0	1,270,000,000
NBK18/ On 01/06/2020 Spot Bond			8.25500	105.01830	8.25500	104.99509				0.00	0	0
Total NBK18A SPOT										0.00	0	0
Total For NBK18A										0.00	0	0
NBK19/ On 01/06/2022 Spot Bond			9.72000	103.42760	9.72000	103.40079				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK20/ On 01/06/2026 Spot Bond			10.35000	103.99107	10.35000	103.96241				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20I On 25/06/2021 Spot Bond					0.00000	100.76358				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21/ On 21/07/2027 Spot Bond			10.77000	101.78385	10.77000	101.75483				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK22/ On 19/11/2022 Spot Bond			10.31000	103.38500	10.31000	103.35676				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK23/ On 19/11/2025 Spot Bond			10.28000	106.42662	10.28000	106.39763				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond					0.00000	101.60284				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24/ On 19/11/2027 Spot Bond			10.36000	107.85983	10.36000	107.83023				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK24I On 11/02/2022 Spot Bond					0.00000	101.55904			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 17/02/2023 Spot Bond			9.87000	9.87000	9.87000	104.49821			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	102.97557			0.00	20,000,000	10,000,000
Total NBK25B SPOT									0.00	20,000,000	10,000,000
Total For NBK25B									0.00	20,000,000	10,000,000
NBK26I On 10/05/2023 Spot Bond			100.00000	17.47535	100.00000	17.43688			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	102.01630			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27I On 10/05/2026 Spot Bond			10.56000	107.91393	10.56000	107.88375			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK28I On 02/08/2023 Spot Bond			10.22000	101.31145	10.22000	101.28402			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	102.25219			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29I On 31/07/2026 Spot Bond			10.51000	102.19733	10.51000	102.16889			0.00	0	0
Total NBK29A SPOT									0.00	0	0
Total For NBK29A									0.00	0	0
NBK29I On 18/02/2019 Spot Bond					0.00000	101.64682			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30I On 20/02/2024 Spot Bond			9.98500	99.97611	9.98500	99.94964			0.00	0	0
Total NBK30A SPOT									0.00	0	0
Total For NBK30A									0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	102.69740			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK31I On 17/02/2023 Spot Bond					0.00000	101.51885				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK32I On 26/02/2019 Spot Bond					0.00000	101.21881				0.00	0	0
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond					0.00000	101.92920				0.00	0	0
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	103.43652				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	103.69893				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	104.61395				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK37I On 02/08/2019 Spot Bond					0.00000	101.92801				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	103.44743				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			7.15500	104.82927	7.15500	104.80891				0.00	0	200,000,000
Total NBK3A SPOT										0.00	0	200,000,000
Total For NBK3A										0.00	0	200,000,000
NBK3A On 09/09/2019 Spot Bond			100.00000	55.53175	100.00000	55.40749				0.00	0	0
Total NBK3A/R204 SPOT										0.00	0	0
Total For NBK3A/R204										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			11.78500	11.78500	11.78500	51.09439				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	101.99434				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK41I On 20/02/2020 Spot Bond					0.00000	101.88620				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	102.46712				0.00	0	278,000,000
Total NBK42B SPOT										0.00	0	278,000,000
Total For NBK42B										0.00	0	278,000,000
NBK43I On 20/02/2024 Spot Bond					0.00000	101.83243				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44I On 15/02/2021 Spot Bond					0.00000	101.76598				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	102.02788				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	101.53010				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	102.17418				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	101.73125				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.70457				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
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
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			10.95500	99.65278	10.95500	99.62342				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.70079				0.00	0	0
Total NCLN84 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.99000	98.81968	10.99000	98.79048				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.70457				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.71048				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.71802				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.64978				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED14 On 29/11/2018 Spot Bond					0.00000	101.43864				0.00	0	0
Total NED14 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NED14									0.00	0	0
NED15 On 08/04/2019 Spot Bond			7.87500	7.87500	7.87500	101.47915			1,417,500,000,000.00	180,000,000	390,000,000
Total NED15 SPOT									1,417,500,000,000.00	180,000,000	390,000,000
Total For NED15									1,417,500,000,000.00	180,000,000	390,000,000
NED16 On 08/04/2019 Spot Bond					0.00000	100.76694			0.00	0	0
Total NED16 SPOT									0.00	0	0
Total For NED16									0.00	0	0
NED17 On 14/10/2019 Spot Bond					0.00000	100.02268			0.00	0	0
Total NED17 SPOT									0.00	0	0
Total For NED17									0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	100.04938			0.00	0	0
Total NED18 SPOT									0.00	0	0
Total For NED18									0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	102.90644			0.00	800,000,000	400,000,000
Total NED19 SPOT									0.00	800,000,000	400,000,000
Total For NED19									0.00	800,000,000	400,000,000
NED20 On 01/07/2020 Spot Bond			9.76000	105.68823	9.76000	105.66086			0.00	0	3,030,000,000
Total NED20 SPOT									0.00	0	3,030,000,000
Total For NED20									0.00	0	3,030,000,000
NEDT1.On 21/05/2021 Spot Bond					0.00000	106.71600			0.00	0	0
Total NEDT1A SPOT									0.00	0	0
Total For NEDT1A									0.00	0	0
NEDT1 On 26/11/2021 Spot Bond					0.00000	105.46093			0.00	0	0
Total NEDT1B SPOT									0.00	0	0
Total For NEDT1B									0.00	0	0
NET51 On 16/11/2018 Spot Bond					0.00000	101.40386			0.00	0	0
Total NET51 SPOT									0.00	0	0
Total For NET51									0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	105.75742			0.00	0	0
Total NGL01 SPOT									0.00	0	0
Total For NGL01									0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	105.96171			0.00	3,000,000,000	1,610,000,000
Total NGL02 SPOT									0.00	3,000,000,000	1,610,000,000
Total For NGL02									0.00	3,000,000,000	1,610,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.54321			0.00	0	0
Total NGL03 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	102.18719				0.00	0	60,000,000
Total NGL04 SPOT										0.00	0	60,000,000
Total For NGL04										0.00	0	60,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	102.90180				0.00	0	0
Total NGL05 SPOT										0.00	0	0
Total For NGL05										0.00	0	0
NGLT1/ On 01/07/2022 Spot Bond					0.00000	100.58660				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	111.65200	10.00000	111.62200				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	105.84436	13.50000	105.80679				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/06/2019 Spot Bond					0.00000	101.11964				0.00	0	0
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NHM00 On 20/04/2019 Spot Bond					0.00000	105.45479				0.00	0	0
Total NHM004 SPOT										0.00	0	0
Total For NHM004										0.00	0	0
NHM00 On 18/05/2019 Spot Bond					0.00000	104.61096				0.00	0	0
Total NHM005 SPOT										0.00	0	0
Total For NHM005										0.00	0	0
NI202 On 07/12/2033 Spot Bond			4.33000	4.33000	4.33000	203.52946				0.00	0	0
Total NI202 SPOT										0.00	0	0
Total For NI202										0.00	0	0
NI25 On 31/01/2025 Spot Bond			3.71000	3.71000	3.71000	126.59975				0.00	0	0
Total NI25 SPOT										0.00	0	0
Total For NI25										0.00	0	0
NI29 On 31/03/2029 Spot Bond			4.23000	4.23000	4.23000	89.49779				0.00	0	0
Total NI29 SPOT										0.00	0	0
Total For NI29										0.00	0	0
NI38 On 31/01/2038 Spot Bond			4.45000	4.45000	4.45000	100.53245				0.00	0	0
Total NI38 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NI38										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.81500	3.81500	3.81500	125.83395				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			4.20500	4.20500	4.20500	123.03501				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			4.26000	4.26000	4.26000	167.04888				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.57000	162.94580	4.57000	162.88183				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			4.60000	76.82384	4.60000	98.36989				0.00	0	0
Total NILB17 SPOT										0.00	0	0
Total For NILB17										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.26000	103.94230	8.26000	103.91944				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NN01U On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN01U SPOT										0.00	0	0
Total For NN01U										0.00	0	0
NN02 On 24/07/2023 Spot Bond					0.00000	93.14247				0.00	0	0
Total NN02 SPOT										0.00	0	0
Total For NN02										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.89000	8.89000	8.89000	103.88378				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond					0.00000	101.32918				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	101.95048				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.39683				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.39845				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.09000	9.09000	9.09000	103.91045				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.39384				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.46036				0.00	0	0
Total NQ1B20 SPOT										0.00	0	0
Total For NQ1B20										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.29000	9.29000	9.29000	103.93713				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	101.46041				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	101.61511				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2019 Spot Bond					0.00000	101.52558				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01 On 30/11/2018 Spot Bond			7.35500	105.23437	7.35500	105.21335				0.00	0	0
Total NRA018 SPOT										0.00	0	0
Total For NRA018										0.00	0	0
NRA02 On 31/10/2022 Spot Bond			9.52000	114.68517	9.52000	114.65620				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02 On 31/05/2023 Spot Bond			4.13000	180.52335	4.13000	180.45472				0.00	0	0
Total NRA023 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NRA023									0.00	0	0
NRA02: On 30/11/2028 Spot Bond			11.66000	108.14029	11.66000	108.10681			16,324,000,000,000.00	1,400,000,000	6,340,000,000
Total NRA028 SPOT									16,324,000,000,000.00	1,400,000,000	6,340,000,000
Total For NRA028									16,324,000,000,000.00	1,400,000,000	6,340,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	16.76626	100.00000	16.72915			0.00	0	0
Total NRA028/R186 SPOT									0.00	0	0
Total For NRA028/R186									0.00	0	0
NSN96: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN96U SPOT									0.00	0	0
Total For NSN96U									0.00	0	0
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN97U SPOT									0.00	0	0
Total For NSN97U									0.00	0	0
NSN98: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN98U SPOT									0.00	0	0
Total For NSN98U									0.00	0	0
NSN99: On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN99U SPOT									0.00	0	0
Total For NSN99U									0.00	0	0
NTC18: On 27/02/2019 Spot Bond					0.00000	101.35297			0.00	0	110,000,000
Total NTC18 SPOT									0.00	0	110,000,000
Total For NTC18									0.00	0	110,000,000
NTC19: On 27/07/2020 Spot Bond					0.00000	100.60462			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NTC20: On 27/07/2020 Spot Bond					0.00000	100.40921			0.00	0	0
Total NTC20 SPOT									0.00	0	0
Total For NTC20									0.00	0	0
NTC21: On 24/03/2022 Spot Bond					0.00000	101.14243			0.00	0	0
Total NTC21 SPOT									0.00	0	0
Total For NTC21									0.00	0	0
NTC22: On 15/02/2021 Spot Bond					0.00000	101.51267			0.00	0	0
Total NTC22 SPOT									0.00	0	0
Total For NTC22									0.00	0	0
NTC23: On 15/02/2023 Spot Bond					0.00000	101.54749			0.00	0	120,000,000
Total NTC23 SPOT									0.00	0	120,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NTC23										0.00	0	120,000,000
NTC24 On 29/03/2021 Spot Bond					0.00000	100.40200				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	101.43547				0.00	0	0
Total OMI01 SPOT										0.00	0	0
Total For OMI01										0.00	0	0
OML02 On 27/11/2019 Spot Bond					0.00000	102.32122				0.00	0	500,000,000
Total OML02 SPOT										0.00	0	500,000,000
Total For OML02										0.00	0	500,000,000
OML03 On 27/11/2019 Spot Bond			9.41000	103.46954	9.41000	103.44370				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	101.81209				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2020 Spot Bond			9.77000	9.77000	9.77000	100.75334				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			10.77000	99.57796	10.77000	99.54911				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.56000	98.19762	11.56000	98.16715				0.00	0	1,000,000,000
Total OML07 SPOT										0.00	0	1,000,000,000
Total For OML07										0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	101.78149				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.92000	100.96919	10.92000	100.93953				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.61000	99.86063	11.61000	99.82950				0.00	0	930,000,000
Total OML10 SPOT										0.00	0	930,000,000
Total For OML10										0.00	0	930,000,000
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAJ1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PBAJ1U										0.00	0	0
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBBJ1U SPOT										0.00	0	0
Total For PBBJ1U										0.00	0	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBGJ1U SPOT										0.00	0	0
Total For PBGJ1U										0.00	0	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJC1U SPOT										0.00	0	0
Total For PBJC1U										0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJJ1U SPOT										0.00	0	0
Total For PBJJ1U										0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLS1U SPOT										0.00	0	0
Total For PBLS1U										0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PBVJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	111.65200	10.00000	111.62200				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	100.89165				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM43 On 28/02/2019 Spot Bond					0.00000	101.18163				0.00	0	0
Total PMM43 SPOT										0.00	0	0
Total For PMM43										0.00	0	0
PMM44 On 07/11/2019 Spot Bond					0.00000	101.69401				0.00	0	0
Total PMM44 SPOT										0.00	0	0
Total For PMM44										0.00	0	0
PMM45 On 28/11/2018 Spot Bond					0.00000	101.12084				0.00	0	0
Total PMM45 SPOT										0.00	0	0
Total For PMM45										0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PMM46U SPOT										0.00	0	0
Total For PMM46U										0.00	0	0
PMM47 On 30/09/2019 Spot Bond					0.00000	101.02250				0.00	0	0
Total PMM47 SPOT										0.00	0	0
Total For PMM47										0.00	0	0
PMM48 On 28/02/2020 Spot Bond					0.00000	101.04669				0.00	0	0
Total PMM48 SPOT										0.00	0	0
Total For PMM48										0.00	0	0
PPC00: On 31/12/2018 Spot Bond					0.00000	99.97231				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00: On 31/10/2019 Spot Bond					0.00000	100.36262				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.31833				0.00	0	0
Total PRE2A1 SPOT										0.00	0	0
Total For PRE2A1										0.00	0	0
PRE2A: On 20/02/2022 Spot Bond					0.00000	101.38244				0.00	0	0
Total PRE2A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PRE2A2									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.43851			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	101.55060			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	101.56661			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	101.58261			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			9.16500	110.97895	9.21000	110.68459			983,127,552,931,000.00	3,926,145,941,400	2,349,078,163,000
Total R186 SPOT									3,127,552,931,000.00	926,145,941,400	349,078,163,000
Total For R186									3,127,552,931,000.00	926,145,941,400	349,078,163,000
R197 On 07/12/2023 Spot Bond			2.92000	299.97211	2.93000	299.73469			90,230,920,000,000.00	30,901,000,000	23,068,400,000
Total R197 SPOT									10,230,920,000,000.00	30,901,000,000	23,068,400,000
Total For R197									10,230,920,000,000.00	30,901,000,000	23,068,400,000
R202 On 07/12/2033 Spot Bond			3.08500	234.92575	3.08000	234.98016			650,996,708,329,500.00	211,020,002,700	274,880,718,700
Total R202 SPOT									50,996,708,329,500.00	211,020,002,700	274,880,718,700
Total For R202									50,996,708,329,500.00	211,020,002,700	274,880,718,700
R2023 On 28/02/2023 Spot Bond			8.51500	98.29227	8.57000	98.07595			201,161,929,992,000.00	1,902,661,412,800	1,235,982,060,800
Total R2023 SPOT									11,161,929,992,000.00	902,661,412,800	235,982,060,800
Total For R2023									11,161,929,992,000.00	902,661,412,800	235,982,060,800
R2030 On 31/01/2030 Spot Bond			9.62500	90.67850	9.62500	90.65535			679,475,425,000,000.00	1,421,244,200,000	877,457,400,000
Total R2030 SPOT									9,475,425,000,000.00	421,244,200,000	377,457,400,000
Total For R2030									9,475,425,000,000.00	421,244,200,000	377,457,400,000
R2032 On 31/03/2032 Spot Bond			9.81500	88.87208	9.81500	88.84869			215,958,151,000,000.00	1,957,815,400,000	1,013,543,800,000
Total R2032 SPOT									15,958,151,000,000.00	957,815,400,000	1,013,543,800,000
Total For R2032									15,958,151,000,000.00	957,815,400,000	1,013,543,800,000
R2035 On 28/02/2035 Spot Bond			9.96500	92.46926	9.96500	92.44442			859,733,726,000,000.00	989,436,400,000	962,669,200,000
Total R2035 SPOT									9,733,726,000,000.00	989,436,400,000	962,669,200,000
Total For R2035									9,733,726,000,000.00	989,436,400,000	962,669,200,000
R2037 On 31/01/2037 Spot Bond			10.04500	89.00469	10.04500	88.98099			213,239,047,000,000.00	1,414,956,600,000	897,186,729,800
Total R2037 SPOT									13,239,047,000,000.00	414,956,600,000	397,186,729,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2037									13,239,047,000,000.00	414,956,600,000	397,186,729,800
R204 On 21/12/2018 Spot Bond			6.09500	102.91730	6.17500	102.88601			153,600,650,000,000.00	189,270,000,000	397,320,000,000
Total R204 SPOT									153,600,650,000,000.00	189,270,000,000	397,320,000,000
Total For R204									153,600,650,000,000.00	189,270,000,000	397,320,000,000
R2040 On 31/01/2040 Spot Bond			10.12500	92.17591	10.12500	92.15119			896,004,614,500,000.00	1,174,914,036,000	707,803,855,500
Total R2040 SPOT									896,004,614,500,000.00	1,174,914,036,000	707,803,855,500
Total For R2040									896,004,614,500,000.00	1,174,914,036,000	707,803,855,500
R2044 On 31/01/2044 Spot Bond			10.15500	89.17074	10.15500	89.14675			557,659,723,280,000.00	1,039,651,376,000	829,895,072,000
Total R2044 SPOT									557,659,723,280,000.00	1,039,651,376,000	829,895,072,000
Total For R2044									557,659,723,280,000.00	1,039,651,376,000	829,895,072,000
R2048 On 28/02/2048 Spot Bond			10.13500	88.24716	10.13500	88.22306			799,924,829,251,000.00	2,446,958,542,600	1,615,661,500,000
Total R2048 SPOT									799,924,829,251,000.00	2,446,958,542,600	1,615,661,500,000
Total For R2048									799,924,829,251,000.00	2,446,958,542,600	1,615,661,500,000
R207 On 15/01/2020 Spot Bond			7.06500	102.09146	7.21000	101.90229			638,890,056,739,500.00	515,058,748,300	770,558,060,300
Total R207 SPOT									638,890,056,739,500.00	515,058,748,300	770,558,060,300
Total For R207									638,890,056,739,500.00	515,058,748,300	770,558,060,300
R208 On 31/03/2021 Spot Bond			7.69500	98.27404	7.82000	97.98322			498,238,360,000,000.00	1,494,248,000,000	1,254,764,792,500
Total R208 SPOT									498,238,360,000,000.00	1,494,248,000,000	1,254,764,792,500
Total For R208									498,238,360,000,000.00	1,494,248,000,000	1,254,764,792,500
R209 On 31/03/2036 Spot Bond			9.90000	70.28119	9.93000	70.07297			368,314,380,000,000.00	2,764,476,200,000	1,962,052,260,000
Total R209 SPOT									368,314,380,000,000.00	2,764,476,200,000	1,962,052,260,000
Total For R209									368,314,380,000,000.00	2,764,476,200,000	1,962,052,260,000
R210 On 31/03/2028 Spot Bond			2.98000	185.65932	3.01000	185.13373			29,984,760,000,000.00	10,062,000,000	27,593,200,000
Total R210 SPOT									29,984,760,000,000.00	10,062,000,000	27,593,200,000
Total For R210									29,984,760,000,000.00	10,062,000,000	27,593,200,000
R212 On 31/01/2022 Spot Bond			2.80000	155.02285	2.80000	154.96953			198,444,960,000,000.00	70,873,200,000	58,701,800,000
Total R212 SPOT									198,444,960,000,000.00	70,873,200,000	58,701,800,000
Total For R212									198,444,960,000,000.00	70,873,200,000	58,701,800,000
R213 On 28/02/2031 Spot Bond			9.68000	81.84812	9.72000	81.58062			938,966,332,968,000.00	820,141,150,100	684,981,595,900
Total R213 SPOT									938,966,332,968,000.00	820,141,150,100	684,981,595,900
Total For R213									938,966,332,968,000.00	820,141,150,100	684,981,595,900
R214 On 28/02/2041 Spot Bond			10.10500	69.12305	10.10500	69.10423			511,750,278,096,000.00	446,486,915,200	768,742,537,200
Total R214 SPOT									511,750,278,096,000.00	446,486,915,200	768,742,537,200
Total For R214									511,750,278,096,000.00	446,486,915,200	768,742,537,200
RCG01 On 24/10/2019 Spot Bond					0.00000	100.44678			0.00	0	0
Total RCG01B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RCG01B										0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF08U SPOT										0.00	0	0
Total For RDF08U										0.00	0	0
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RDF15U									0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF16U SPOT									0.00	0	0
Total For RDF16U									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	101.92517			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFB0 On 22/03/2019 Spot Bond					0.00000	100.96250			0.00	0	0
Total RDFB06 SPOT									0.00	0	0
Total For RDFB06									0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDFB06/JIBAR SPOT									0.00	0	0
Total For RDFB06/JIBAR									0.00	0	0
RDFB0 On 30/09/2019 Spot Bond					0.00000	100.58499			0.00	0	100,000,000
Total RDFB07 SPOT									0.00	0	100,000,000
Total For RDFB07									0.00	0	100,000,000
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.05606			0.00	0	0
Total RDFB08 SPOT									0.00	0	0
Total For RDFB08									0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.10530			0.00	0	0
Total RDFB09 SPOT									0.00	0	0
Total For RDFB09									0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	100.84805			0.00	0	400,000,000
Total RDFB10 SPOT									0.00	0	400,000,000
Total For RDFB10									0.00	0	400,000,000
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.51078			0.00	0	0
Total RDFB11 SPOT									0.00	0	0
Total For RDFB11									0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.24672			0.00	0	0
Total RDFB12 SPOT									0.00	0	0
Total For RDFB12									0.00	0	0
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.84789			0.00	0	0
Total RDFB13 SPOT									0.00	0	0
Total For RDFB13									0.00	0	0
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.86727			0.00	0	0
Total RDFB14 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFB14										0.00	0	0
RDFC4 On 04/06/2019 Spot Bond					0.00000	100.97364				0.00	0	0
Total RDFC43 SPOT										0.00	0	0
Total For RDFC43										0.00	0	0
RDFC4 On 28/01/2019 Spot Bond					0.00000	99.76773				0.00	0	0
Total RDFC44 SPOT										0.00	0	0
Total For RDFC44										0.00	0	0
RDFC4 On 16/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000,000
Total RDFC45 SPOT										0.00	0	20,000,000,000
Total For RDFC45										0.00	0	20,000,000,000
REB12I On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB12U SPOT										0.00	0	0
Total For REB12U										0.00	0	0
REB13I On 07/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB13U SPOT										0.00	0	0
Total For REB13U										0.00	0	0
REBC0 On 21/05/2019 Spot Bond					0.00000	101.36759				0.00	0	0
Total REBC09 SPOT										0.00	0	0
Total For REBC09										0.00	0	0
RED20 On 05/04/2019 Spot Bond					0.00000	100.43266				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20 On 05/04/2019 Spot Bond					0.00000	100.52097				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20 On 05/01/2020 Spot Bond					0.00000	100.42675				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20 On 05/07/2020 Spot Bond					0.00000	100.47869				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	100.98980				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED40 On 26/11/2019 Spot Bond					0.00000	101.78946				0.00	0	0
Total RED401 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	101.42222				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	100.21429				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60: On 09/03/2022 Spot Bond					0.00000	100.26740				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70 On 17/08/2021 Spot Bond					0.00000	101.88142				0.00	0	0
Total RED701 SPOT										0.00	0	0
Total For RED701										0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	100.34402				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond					0.00000	102.32074				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
REDX0 On 07/02/2019 Spot Bond					0.00000	100.53511				0.00	0	0
Total REDX01 SPOT										0.00	0	0
Total For REDX01										0.00	0	0
RES02I On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES30 On 07/03/2021 Spot Bond					0.00000	100.57310				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	101.26552				0.00	0	0
Total RES34 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	101.08452				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond					0.00000	99.91071				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	101.72068				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	100.01404				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	101.17562				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES43I On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES43U SPOT										0.00	0	0
Total For RES43U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.22000	101.59116	9.22000	101.56613				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			10.11500	100.99975	10.11500	100.97252				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			11.26500	97.56326	11.26500	97.53404				0.00	0	0
Total RW28 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RW28										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	111.65200	10.00000	111.62200				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK17 On 30/07/2019 Spot Bond					0.00000	102.46763				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	100.86121				0.00	0	0
Total SBK18 SPOT										0.00	0	0
Total For SBK18										0.00	0	0
SBK19 On 24/10/2019 Spot Bond					0.00000	99.85878				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2019 Spot Bond					0.00000	103.10455				0.00	0	120,000,000
Total SBK20 SPOT										0.00	0	120,000,000
Total For SBK20										0.00	0	120,000,000
SBK21 On 28/01/2020 Spot Bond					0.00000	103.99225				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	104.00029				0.00	0	0
Total SBK22 SPOT										0.00	0	0
Total For SBK22										0.00	0	0
SBK23 On 28/05/2022 Spot Bond			10.92000	106.36479	10.92000	106.33407				0.00	0	2,120,000,000
Total SBK23 SPOT										0.00	0	2,120,000,000
Total For SBK23										0.00	0	2,120,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	102.68514				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SBK24/JIBAR SPOT										0.00	0	0
Total For SBK24/JIBAR										0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	104.58333				0.00	0	1,000,000,000
Total SBK25 SPOT										0.00	0	1,000,000,000
Total For SBK25										0.00	0	1,000,000,000
SBK26 On 25/04/2021 Spot Bond			10.42000	103.76565	10.42000	103.73685				0.00	0	0
Total SBK26 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK26									0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	101.83033			0.00	0	0
Total SBN01 SPOT									0.00	0	0
Total For SBN01									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	101.89534			0.00	3,600,000,000	1,800,000,000
Total SBS18 SPOT									0.00	3,600,000,000	1,800,000,000
Total For SBS18									0.00	3,600,000,000	1,800,000,000
SBS19 On 23/06/2021 Spot Bond			9.02500	105.95027	9.02500	105.92472			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.23500	103.31307	10.23500	103.28505			0.00	0	500,000,000
Total SBS20 SPOT									0.00	0	500,000,000
Total For SBS20									0.00	0	500,000,000
SBS21 On 15/05/2026 Spot Bond					0.00000	104.46623			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS24 On 24/05/2019 Spot Bond					0.00000	101.86619			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			7.69500	104.22800	7.69500	104.20662			0.00	0	0
Total SBS25 SPOT									0.00	0	0
Total For SBS25									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.57000	103.92423	9.57000	103.89783			0.00	0	750,000,000
Total SBS27 SPOT									0.00	0	750,000,000
Total For SBS27									0.00	0	750,000,000
SBS29 On 12/06/2019 Spot Bond			7.81000	103.59086	7.81000	103.56918			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.37000	92.03726	10.37000	92.01197		33,184,000,000,000.00	0.00	3,200,000,000	1,600,000,000
Total SBS3 SPOT								33,184,000,000,000.00	0.00	3,200,000,000	1,600,000,000
Total For SBS3								33,184,000,000,000.00	0.00	3,200,000,000	1,600,000,000
SBS30 On 12/06/2019 Spot Bond					0.00000	100.96129			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			10.44500	99.72379	10.44500	99.69605			0.00	0	340,000,000
Total SBS31 SPOT									0.00	0	340,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS31										0.00	0	340,000,000
SBS33 On 19/09/2019 Spot Bond					0.00000	100.67683				0.00	0	0
Total SBS33 SPOT										0.00	0	0
Total For SBS33										0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.06000	100.99514	10.06000	100.96776				0.00	0	3,500,000,000
Total SBS34 SPOT										0.00	0	3,500,000,000
Total For SBS34										0.00	0	3,500,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	102.18099				0.00	0	0
Total SBS36 SPOT										0.00	0	0
Total For SBS36										0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.30000	101.37073	8.30000	101.34833				0.00	0	0
Total SBS37 SPOT										0.00	0	0
Total For SBS37										0.00	0	0
SBS38 On 29/01/2025 Spot Bond			10.05000	97.60741	10.05000	97.58140				0.00	0	10,000,000
Total SBS38 SPOT										0.00	0	10,000,000
Total For SBS38										0.00	0	10,000,000
SBS39 On 29/01/2030 Spot Bond			10.91500	94.42212	10.91500	94.39485				0.00	0	280,000,000
Total SBS39 SPOT										0.00	0	280,000,000
Total For SBS39										0.00	0	280,000,000
SBS4 On 16/11/2021 Spot Bond			9.03500	102.48738	9.03500	102.46277				0.00	0	580,000,000
Total SBS4 SPOT										0.00	0	580,000,000
Total For SBS4										0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	102.34872				0.00	0	0
Total SBS40 SPOT										0.00	0	0
Total For SBS40										0.00	0	0
SBS41 On 12/11/2022 Spot Bond			9.48000	105.98080	9.48000	105.95413				0.00	0	485,000,000
Total SBS41 SPOT										0.00	0	485,000,000
Total For SBS41										0.00	0	485,000,000
SBS42 On 12/11/2025 Spot Bond			10.14500	107.06537	10.14500	107.03658				0.00	0	20,000,000
Total SBS42 SPOT										0.00	0	20,000,000
Total For SBS42										0.00	0	20,000,000
SBS43 On 12/11/2027 Spot Bond			10.44500	106.85232	10.44500	106.82277				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS44 On 15/02/2019 Spot Bond					0.00000	101.74772				0.00	20,000,000,000	5,000,000,000
Total SBS44 SPOT										0.00	20,000,000,000	5,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS44										0.00	20,000,000,000	5,000,000,000
SBS45 On 15/02/2021 Spot Bond					0.00000	102.57629				0.00	0	350,000,000
Total SBS45 SPOT										0.00	0	350,000,000
Total For SBS45										0.00	0	350,000,000
SBS46 On 15/02/2023 Spot Bond			9.49500	105.87191	9.49500	105.84523				0.00	0	484,000,000
Total SBS46 SPOT										0.00	0	484,000,000
Total For SBS46										0.00	0	484,000,000
SBS47 On 15/02/2023 Spot Bond					0.00000	103.12220				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	102.15112				0.00	3,000,000,000	1,500,000,000
Total SBS48 SPOT										0.00	3,000,000,000	1,500,000,000
Total For SBS48										0.00	3,000,000,000	1,500,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	102.73266				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			9.73000	101.27063	9.73000	101.24449				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			10.25000	10.25000	10.25000	100.16666				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	101.07173				0.00	24,000,000	102,000,000
Total SBS52 SPOT										0.00	24,000,000	102,000,000
Total For SBS52										0.00	24,000,000	102,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	102.98567				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	101.35817				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	101.82614				0.00	0	0
Total SBS55 SPOT										0.00	0	0
Total For SBS55										0.00	0	0
SBS56 On 12/06/2022 Spot Bond			9.35000	9.35000	9.35000	101.89510				0.00	0	0
Total SBS56 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS56									0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	101.87891			0.00	2,200,000,000	1,100,000,000
Total SBS57 SPOT									0.00	2,200,000,000	1,100,000,000
Total For SBS57									0.00	2,200,000,000	1,100,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	102.98618			0.00	0	0
Total SBS58 SPOT									0.00	0	0
Total For SBS58									0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	100.20301			0.00	0	0
Total SBS59 SPOT									0.00	0	0
Total For SBS59									0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	99.99986			0.00	0	0
Total SBS60 SPOT									0.00	0	0
Total For SBS60									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.94000	286.75723	3.94000	286.64967			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.38000	4.38000	4.38000	202.38247			0.00	0	0
Total SBSI14 SPOT									0.00	0	0
Total For SBSI14									0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	102.90671			0.00	0	0
Total SBT101 SPOT									0.00	0	0
Total For SBT101									0.00	0	0
SBT102 On 30/09/2022 Spot Bond					0.00000	102.05225			0.00	0	0
Total SBT102 SPOT									0.00	0	0
Total For SBT102									0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	103.18608			0.00	0	0
Total SBT201 SPOT									0.00	0	0
Total For SBT201									0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	100.27420			0.00	0	0
Total SGI004 SPOT									0.00	0	0
Total For SGI004									0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	100.27435			0.00	0	0
Total SGI005 SPOT									0.00	0	0
Total For SGI005									0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	100.21960			0.00	0	0
Total SGI006 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	111.65200	10.00000	111.62200				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	103.05758				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond					0.00000	101.54425				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.58755				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	101.50395				0.00	0	0
Total SLRA3 SPOT										0.00	0	0
Total For SLRA3										0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.54755				0.00	0	0
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond					0.00000	101.61392				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.63106				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.63445				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.64327				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond					0.00000	101.75493				0.00	0	0
Total SLRC1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.79108				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.70924				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.74765				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	102.02416				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			10.92000	10.92000	10.92000	103.14050				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	102.07930				0.00	0	410,000,000
Total SNT04 SPOT										0.00	0	410,000,000
Total For SNT04										0.00	0	410,000,000
SPDA1 On 21/08/2021 Spot Bond					0.00000	102.00952				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	101.53604				0.00	0	814,000,000
Total SPDA11 SPOT										0.00	0	814,000,000
Total For SPDA11										0.00	0	814,000,000
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.39414				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond					0.00000	101.76257				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond					0.00000	101.76665				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.39663				0.00	0	0
Total SPDA8 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond					0.00000	101.81479				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00: On 09/09/2019 Spot Bond					0.00000	100.98500				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00: On 31/10/2019 Spot Bond					0.00000	102.64219				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SPG00: On 27/09/2023 Spot Bond					0.00000	100.52094				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS040U SPOT										0.00	0	0
Total For SS040U										0.00	0	0
SS041L On 29/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS041U SPOT										0.00	0	0
Total For SS041U										0.00	0	0
SS042L On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS042U SPOT										0.00	0	0
Total For SS042U										0.00	0	0
SS043L On 04/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS043U SPOT										0.00	0	0
Total For SS043U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS045L On 09/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS045U SPOT										0.00	0	0
Total For SS045U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SS046U										0.00	0	0
SS047L On 15/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS047U SPOT										0.00	0	0
Total For SS047U										0.00	0	0
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS048U SPOT										0.00	0	0
Total For SS048U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.62000	99.29657	8.62000	99.27354				0.00	0	500,000,000
Total SSA06 SPOT										0.00	0	500,000,000
Total For SSA06										0.00	0	500,000,000
SSN00 On 31/03/2021 Spot Bond			9.39000	94.68904	9.39000	94.66518				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.39000	94.68904	9.39000	94.66518				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN01 On 31/01/2025 Spot Bond			4.37000	4.37000	4.37000	121.87206				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01 On 21/12/2026 Spot Bond			10.71000	102.28673	10.71000	102.25758				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02 On 28/02/2031 Spot Bond			11.59000	71.15889	11.59000	71.13674				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02 On 21/01/2019 Spot Bond					0.00000	99.91107				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02 On 16/01/2019 Spot Bond					0.00000	100.04193				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02 On 25/09/2019 Spot Bond					0.00000	100.56970				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02 On 07/12/2023 Spot Bond					0.00000	101.16280				0.00	0	0
Total SSN029 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN029										0.00	0	0
SSN03: On 17/03/2020 Spot Bond					0.00000	100.75718				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond					0.00000	101.12364				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond					0.00000	101.54452				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	101.18834				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.15228				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	100.01486				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04: On 13/10/2023 Spot Bond			9.97000	99.48327	9.97000	99.45669				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.17000	104.76627	4.17000	104.72640				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	100.05604				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 30/04/2027 Spot Bond					0.00000	102.02705				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	100.19225				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN04: On 30/09/2027 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN049 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN049										0.00	0	0
SSN05 On 08/12/2023 Spot Bond			3.96000	3.96000	3.96000	286.39758				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05 On 26/09/2020 Spot Bond					0.00000	108.37298				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05 On 26/10/2020 Spot Bond					0.00000	99.83254				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN05 On 26/10/2020 Spot Bond			7.87200	100.77809	7.87200	100.75683				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05 On 26/10/2022 Spot Bond					0.00000	99.81963				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05 On 03/11/2022 Spot Bond					0.00000	101.82672				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05 On 19/01/2023 Spot Bond					0.00000	99.97861				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN06 On 05/10/2022 Spot Bond					0.00000	100.28787				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN06 On 31/03/2028 Spot Bond			4.23000	4.23000	4.23000	167.45859				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN06 On 31/01/2025 Spot Bond			4.02500	4.02500	4.02500	124.31799				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN06 On 31/01/2038 Spot Bond			4.51000	4.51000	4.51000	99.66053				0.00	0	0
Total SSN063 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN063										0.00	0	0
SSN06: On 31/03/2029 Spot Bond			4.28000	4.28000	4.28000	89.08725				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.19000	4.19000	4.19000	168.00664				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	101.26183				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	101.24662				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN07: On 28/02/2022 Spot Bond					0.00000	101.20920				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN07: On 28/05/2028 Spot Bond			9.65000	9.65000	9.65000	101.33026				0.00	0	0
Total SSN071 SPOT										0.00	0	0
Total For SSN071										0.00	0	0
SSN07: On 04/06/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN072 SPOT										0.00	0	0
Total For SSN072										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.77622				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.76450				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN076										0.00	0	0
SSN07: On 19/06/2023 Spot Bond					0.00000	100.72529				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN07: On 13/07/2023 Spot Bond					0.00000	100.01600				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN07: On 31/07/2021 Spot Bond					0.00000	101.79985				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN08: On 16/08/2020 Spot Bond					0.00000	101.37219				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN08: On 27/08/2024 Spot Bond					0.00000	101.30598				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN08: On 12/09/2025 Spot Bond					0.00000	100.93715				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			10.18000	94.68272	10.18000	94.65691				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A11 On 21/08/2019 Spot Bond					0.00000	101.64807				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/08/2019 Spot Bond			8.86000	101.56119	8.86000	101.53727				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	101.41538				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			8.76000	104.42965	8.76000	104.40532				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	101.41226				0.00	0	0
Total T13A15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			8.86000	104.04132	8.86000	104.01681				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	101.22982				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			8.81000	103.08703	8.81000	103.06288				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T13A21 On 21/08/2020 Spot Bond					0.00000	101.31859				0.00	0	0
Total T13A21 SPOT										0.00	0	0
Total For T13A21										0.00	0	0
T14A10 On 21/11/2019 Spot Bond					0.00000	101.37536				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	101.40668				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	105.33981	8.55000	105.31585				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T15OM On 21/11/2018 Spot Bond					0.00000	101.25711				0.00	0	0
Total T15OM1 SPOT										0.00	0	0
Total For T15OM1										0.00	0	0
T15OM On 21/05/2019 Spot Bond					0.00000	101.24770				0.00	0	0
Total T15OM2 SPOT										0.00	0	0
Total For T15OM2										0.00	0	0
TFS123 On 20/03/2019 Spot Bond					0.00000	100.63672				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS136 On 06/07/2020 Spot Bond					0.00000	100.23662				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS139 On 27/05/2019 Spot Bond					0.00000	101.64692				0.00	0	0
Total TFS139 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond					0.00000	100.20358				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	99.75549				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond					0.00000	101.09942				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS145 On 20/03/2022 Spot Bond					0.00000	100.66675				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	100.40273				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS148 On 12/10/2022 Spot Bond					0.00000	100.20070				0.00	0	270,000,000
Total TFS148 SPOT										0.00	0	270,000,000
Total For TFS148										0.00	0	270,000,000
TFS149 On 31/10/2021 Spot Bond					0.00000	101.77858				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS150 On 16/11/2018 Spot Bond					0.00000	101.36956				0.00	0	0
Total TFS150 SPOT										0.00	0	0
Total For TFS150										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	101.10255				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS152 On 25/04/2019 Spot Bond					0.00000	99.91157				0.00	0	0
Total TFS152 SPOT										0.00	0	0
Total For TFS152										0.00	0	0
TFS153 On 06/07/2021 Spot Bond					0.00000	100.17563				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond					0.00000	100.22852				0.00	0	0
Total TFS154 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS154										0.00	0	0
TFS15E On 03/09/2021 Spot Bond					0.00000	101.00155				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS15E On 03/09/2023 Spot Bond					0.00000	101.02222				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	101.37542				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond			8.81000	8.81000	8.81000	101.71025				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	101.40695				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond			8.72000	101.20663	8.72000	101.18315				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	101.40695				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond			8.83000	100.90067	8.83000	100.87698				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B7 On 21/08/2019 Spot Bond					0.00000	101.47787				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B7 On 21/08/2019 Spot Bond					0.00000	101.47787				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B7 On 21/08/2019 Spot Bond					0.00000	101.47787				0.00	0	0
Total TH12B3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12B3										0.00	0	0
TH12B On 21/08/2019 Spot Bond					0.00000	101.47787				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C On 21/08/2019 Spot Bond					0.00000	102.24439				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C On 21/08/2019 Spot Bond					0.00000	102.24439				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C On 21/08/2019 Spot Bond					0.00000	101.60388				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C On 21/08/2019 Spot Bond					0.00000	101.60230				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	102.11486				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	102.10702				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	102.16192				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	102.10544				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A On 21/08/2020 Spot Bond					0.00000	101.65923				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A On 21/08/2020 Spot Bond			8.96000	102.07039	8.96000	102.04609				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A On 21/08/2020 Spot Bond					0.00000	102.44529				0.00	0	0
Total TH13A7 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13A7										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			8.85000	102.81926	8.85000	102.79507				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.47775				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.47932				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.49817				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.46694				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.47302				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.58797				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.60056				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.57619				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.60738				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.67452				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.10661				0.00	0	0
Total TH13D1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.10661				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.12036				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.09712				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.13800				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	101.84898				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	101.42873				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			9.12000	106.70952	9.12000	106.68366				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	101.78935				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	102.78456				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			9.17000	103.02477	9.17000	104.27060				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.52474				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	102.00833				0.00	0	0
Total TH14B2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH14B2										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.45864				0.00	0	270,000,000
Total TH14B3 SPOT										0.00	0	270,000,000
Total For TH14B3										0.00	0	270,000,000
TH14C: On 21/11/2021 Spot Bond					0.00000	101.60340				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.57194				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.55306				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	102.07456				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	102.04162				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	103.26328				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	101.35937				0.00	0	350,000,000
Total TH15A1 SPOT										0.00	0	350,000,000
Total For TH15A1										0.00	0	350,000,000
TH15A: On 21/11/2022 Spot Bond					0.00000	101.39101				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.98491				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	101.34992				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	101.68571				0.00	0	0
Total TH15A5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH15A5									0.00	0	0
TH15B On 21/11/2022 Spot Bond					0.00000	101.42566			0.00	0	0
Total TH15B1 SPOT									0.00	0	0
Total For TH15B1									0.00	0	0
TH15B On 21/11/2022 Spot Bond					0.00000	101.41306			0.00	0	0
Total TH15B2 SPOT									0.00	0	0
Total For TH15B2									0.00	0	0
TH15C On 21/11/2022 Spot Bond					0.00000	101.49967			0.00	0	0
Total TH15C1 SPOT									0.00	0	0
Total For TH15C1									0.00	0	0
TH15C On 21/11/2022 Spot Bond					0.00000	101.47763			0.00	0	0
Total TH15C2 SPOT									0.00	0	0
Total For TH15C2									0.00	0	0
TH15D On 21/11/2022 Spot Bond					0.00000	101.95714			0.00	0	0
Total TH15D1 SPOT									0.00	0	0
Total For TH15D1									0.00	0	0
TH15D On 21/11/2022 Spot Bond					0.00000	101.87863			0.00	0	0
Total TH15D2 SPOT									0.00	0	0
Total For TH15D2									0.00	0	0
TH9A1 On 18/07/2019 Spot Bond					0.00000	100.46712			0.00	0	0
Total TH9A12 SPOT									0.00	0	0
Total For TH9A12									0.00	0	0
THE9B On 18/07/2019 Spot Bond					0.00000	100.00009			0.00	0	0
Total THE9B4 SPOT									0.00	0	0
Total For THE9B4									0.00	0	0
THE9C On 18/07/2019 Spot Bond					0.00000	101.54238			0.00	0	0
Total THE9C4 SPOT									0.00	0	0
Total For THE9C4									0.00	0	0
THE9D On 18/07/2019 Spot Bond					0.00000	100.59794			0.00	0	0
Total THE9D4 SPOT									0.00	0	0
Total For THE9D4									0.00	0	0
TL20 On 22/02/2020 Spot Bond			8.43500	8.43500	8.43500	100.83197		1,012,200,000,000.00	120,000,000	790,000,000	
Total TL20 SPOT								1,012,200,000,000.00	120,000,000	790,000,000	
Total For TL20								1,012,200,000,000.00	120,000,000	790,000,000	
TL20/R On 22/02/2020 Spot Bond			100.00000	46.44456	100.00000	46.35644		0.00	0	0	
TL20/R On 25/11/2020 Spot Bond			10.00000	111.65200	10.00000	111.62200		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TL21U SPOT									0.00	0	0
Total For TL21U									0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	101.03088			0.00	0	0
Total TL22 SPOT									0.00	0	0
Total For TL22									0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	101.03780			0.00	0	0
Total TL23 SPOT									0.00	0	0
Total For TL23									0.00	0	0
TL24 On 05/09/2022 Spot Bond			9.76000	98.79967	9.76000	98.77367			0.00	0	0
Total TL24 SPOT									0.00	0	0
Total For TL24									0.00	0	0
TL25 On 04/09/2024 Spot Bond			10.27000	98.13552	10.27000	98.10837			0.00	0	70,000,000
Total TL25 SPOT									0.00	0	70,000,000
Total For TL25									0.00	0	70,000,000
TL26 On 25/11/2024 Spot Bond					0.00000	101.29639			0.00	0	0
Total TL26 SPOT									0.00	0	0
Total For TL26									0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	99.86917			0.00	0	0
Total TL27 SPOT									0.00	0	0
Total For TL27									0.00	0	0
TL28 On 24/04/2025 Spot Bond			10.48000	94.31272	10.48000	94.28640			0.00	0	150,000,000
Total TL28 SPOT									0.00	0	150,000,000
Total For TL28									0.00	0	150,000,000
TL29 On 24/04/2025 Spot Bond					0.00000	99.86442			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	100.50710			0.00	0	0
Total TLC05 SPOT									0.00	0	0
Total For TLC05									0.00	0	0
TLC06 On 22/03/2019 Spot Bond					0.00000	100.54779			0.00	0	0
Total TLC06 SPOT									0.00	0	0
Total For TLC06									0.00	0	0
TN20 On 17/09/2020 Spot Bond			9.02000	103.45787	9.02000	103.43266		786,578,276,000,000.00		87,203,800,000	31,786,428,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN20 SPOT									16,578,276,000,000.00	87,203,800,000	31,786,428,600
Total For TN20									16,578,276,000,000.00	87,203,800,000	31,786,428,600
TN20/R On 17/09/2020 Spot Bond			100.00000	30.27317	100.00000	30.20543			0.00	0	0
Total TN20/R208 SPOT									0.00	0	0
Total For TN20/R208									0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	24.76510	100.00000	24.71059			0.00	0	0
Total TN21U SPOT									0.00	0	0
Total For TN21U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			10.08000	107.65534	10.08000	107.62657			305,845,344,000,000.00	30,341,800,000	16,995,600,000
Total TN23 SPOT									15,845,344,000,000.00	30,341,800,000	16,995,600,000
Total For TN23									15,845,344,000,000.00	30,341,800,000	16,995,600,000
TN23/R On 06/11/2023 Spot Bond			100.00000	17.05671	100.00000	17.01917			0.00	0	0
Total TN23/R2023 SPOT									0.00	0	0
Total For TN23/R2023									0.00	0	0
TN25 On 19/08/2025 Spot Bond			11.02000	94.37982	11.02000	94.35231			900,554,400,000,000.00	81,720,000,000	28,560,000,000
Total TN25 SPOT									10,554,400,000,000.00	81,720,000,000	28,560,000,000
Total For TN25									10,554,400,000,000.00	81,720,000,000	28,560,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	11.22141	100.00000	11.19670			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			11.07500	91.55502	11.07500	91.52821			31,010,000,000,000.00	2,800,000,000	2,110,000,000
Total TN27 SPOT									11,010,000,000,000.00	2,800,000,000	2,110,000,000
Total For TN27									11,010,000,000,000.00	2,800,000,000	2,110,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	12.66483	100.00000	12.63696			0.00	0	0
Total TN27/R186 SPOT									0.00	0	0
Total For TN27/R186									0.00	0	0
TN30 On 09/10/2030 Spot Bond			11.52500	93.71237	11.52500	93.68352			306,104,000,000,000.00	26,560,000,000	13,280,000,000
Total TN30 SPOT									16,104,000,000,000.00	26,560,000,000	13,280,000,000
Total For TN30									16,104,000,000,000.00	26,560,000,000	13,280,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	119.31555	8.00000	119.28984			0.00	0	0
Total TN30/R2030 SPOT									0.00	0	0
Total For TN30/R2030									0.00	0	0
TN40 On 09/10/2040 Spot Bond			12.16500	89.52385	12.16500	89.49481			214,104,000,000,000.00	17,600,000,000	9,540,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN40 SPOT									14,104,000,000,000.00	17,600,000,000	9,540,000,000
Total For TN40									14,104,000,000,000.00	17,600,000,000	9,540,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.28808	10.75000	100.25924			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	111.65200	10.00000	111.62200			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0 On 10/04/2019 Spot Bond					0.00000	100.34639			0.00	800,000,000	800,000,000
Total TPDA05 SPOT									0.00	800,000,000	800,000,000
Total For TPDA05									0.00	800,000,000	800,000,000
TPDA0 On 30/11/2018 Spot Bond					0.00000	101.20342			0.00	0	0
Total TPDA06 SPOT									0.00	0	0
Total For TPDA06									0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			9.43000	103.78911	9.43000	103.76311			0.00	0	0
Total TPDA08 SPOT									0.00	0	0
Total For TPDA08									0.00	0	0
TRA2A On 14/12/2020 Spot Bond					0.00000	100.84258			0.00	0	0
Total TRA2A2 SPOT									0.00	0	0
Total For TRA2A2									0.00	0	0
TRA2A On 14/12/2020 Spot Bond			9.11000	104.40536	9.11000	104.37995			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2A On 14/12/2020 Spot Bond					0.00000	100.84258			0.00	0	0
Total TRA2A5 SPOT									0.00	0	0
Total For TRA2A5									0.00	0	0
TRA2A On 14/12/2020 Spot Bond			8.91000	8.91000	8.91000	104.81296			0.00	0	0
Total TRA2A6 SPOT									0.00	0	0
Total For TRA2A6									0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	100.90221			0.00	0	0
Total TRA2B1 SPOT									0.00	0	0
Total For TRA2B1									0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	100.92513			0.00	0	0
Total TRA2B2 SPOT									0.00	0	0
Total For TRA2B2									0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	101.02129			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	101.05789				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	101.29517				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	101.29517				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A On 14/11/2018 Spot Bond					0.00000	101.40449				0.00	0	0
Total TRA3A1 SPOT										0.00	0	0
Total For TRA3A1										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.53700				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.57604				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond			9.67000	101.65480	9.67000	101.62499				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A: On 14/05/2019 Spot Bond					0.00000	101.40632				0.00	0	0
Total TRA3A5 SPOT										0.00	0	0
Total For TRA3A5										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.52816				0.00	0	0
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.56189				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	101.83055				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.79345				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond					0.00000	100.83526				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4I On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond					0.00000	101.07261				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2I On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond					0.00000	100.85652				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond					0.00000	101.86630				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond					0.00000	102.60858				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2I On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TRQ11I On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12I On 15/05/2023 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
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13I On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14I On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	102.35816				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC27 On 18/10/2018 Spot Bond					0.00000	101.76574				0.00	0	0
Total TWC275 SPOT										0.00	0	0
Total For TWC275										0.00	0	0
TWC27 On 24/10/2018 Spot Bond					0.00000	101.72515				0.00	0	0
Total TWC276 SPOT										0.00	0	0
Total For TWC276										0.00	0	0
TWC27 On 29/10/2018 Spot Bond					0.00000	101.60749				0.00	0	0
Total TWC277 SPOT										0.00	0	0
Total For TWC277										0.00	0	0
TWC27 On 14/11/2018 Spot Bond					0.00000	101.30928				0.00	0	0
Total TWC278 SPOT										0.00	0	0
Total For TWC278										0.00	0	0
TWC27 On 16/11/2018 Spot Bond					0.00000	101.26684				0.00	0	0
Total TWC279 SPOT										0.00	0	0
Total For TWC279										0.00	0	0
TWC28 On 27/11/2018 Spot Bond					0.00000	101.06393				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC280 SPOT										0.00	0	0
Total For TWC280										0.00	0	0
TWC28 On 09/10/2019 Spot Bond					0.00000	100.16388				0.00	0	0
Total TWC281 SPOT										0.00	0	0
Total For TWC281										0.00	0	0
TWC28 On 14/01/2019 Spot Bond					0.00000	100.12291				0.00	0	0
Total TWC282 SPOT										0.00	0	0
Total For TWC282										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.59800	103.65284	9.59800	103.62600				0.00	0	10,000,000
Total UG21 SPOT										0.00	0	10,000,000
Total For UG21										0.00	0	10,000,000
UG26 On 09/03/2026 Spot Bond			11.11000	102.21402	11.11000	102.18350				0.00	0	60,000,000
Total UG26 SPOT										0.00	0	60,000,000
Total For UG26										0.00	0	60,000,000
VCJA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0
Total For VCJA7U										0.00	0	0
VCJB1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCPA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPA6L On 20/10/2026 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
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA7U SPOT										0.00	0	0
Total For VCPA7U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L 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
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC24 On 20/02/2019 Spot Bond					0.00000	101.32647				0.00	0	0
Total VKC24 SPOT										0.00	0	0
Total For VKC24										0.00	0	0
VKC27 On 05/12/2018 Spot Bond					0.00000	100.87272				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKC27 SPOT										0.00	0	0
Total For VKC27										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	100.91823				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond					0.00000	100.59250				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	100.77821				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	100.24353				0.00	0	56,000,000
Total VKE10 SPOT										0.00	0	56,000,000
Total For VKE10										0.00	0	56,000,000
VKE11 On 20/04/2023 Spot Bond					0.00000	99.91108				0.00	0	0
Total VKE11 SPOT										0.00	0	0
Total For VKE11										0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	102.02075				0.00	0	0
Total VKE12 SPOT										0.00	0	0
Total For VKE12										0.00	0	0
VKE13 On 27/08/2021 Spot Bond					0.00000	101.23502				0.00	160,000,000	1,280,000,000
Total VKE13 SPOT										0.00	160,000,000	1,280,000,000
Total For VKE13										0.00	160,000,000	1,280,000,000
VKE14 On 27/08/2023 Spot Bond					0.00000	101.24904				0.00	0	0
Total VKE14 SPOT										0.00	0	0
Total For VKE14										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
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
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VR714L On 25/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR714U SPOT										0.00	0	0
Total For VR714U										0.00	0	0
VR833L On 18/10/2018 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
Total VR833U SPOT										0.00	0	0
Total For VR833U										0.00	0	0
VR834L On 25/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR834U SPOT										0.00	0	0
Total For VR834U										0.00	0	0
VR835L On 26/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR835U SPOT										0.00	0	0
Total For VR835U										0.00	0	0
VR836L On 28/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR836U SPOT										0.00	0	0
Total For VR836U										0.00	0	0
VRI712 On 11/12/2018 Spot Bond					0.00000	100.80408				0.00	0	0
Total VRI712 SPOT										0.00	0	0
Total For VRI712										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	100.47652				0.00	0	700,000,000
Total WHL01 SPOT										0.00	0	700,000,000
Total For WHL01										0.00	0	700,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	100.37010				0.00	0	0
Total WHL02 SPOT										0.00	0	0
Total For WHL02										0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL02U SPOT										0.00	0	0
Total For WHL02U										0.00	0	0
WHL03 On 02/10/2023 Spot Bond					0.00000	100.37839				0.00	0	0
Total WHL03 SPOT										0.00	0	0
Total For WHL03										0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL03U SPOT										0.00	0	0
Total For WHL03U										0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WSP3 On 28/05/2019 Spot Bond			6.73500	104.83803	6.73500	104.81917				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.85000	105.21367	7.85000	105.19167				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.64500	104.31899	8.64500	104.29501				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	23.33345	100.00000	23.28210				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Z083 On 30/09/2019 Spot Bond			6.12000	94.44823	6.12000	94.43250				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										2.17e+017	534,555,199,160	747,219,446,715
Total for SPOT :										2.17e+017	534,555,199,160	747,219,446,715
Total Futures										2.17e+017	534,555,200,171	747,220,329,048
Total Options										0.00	0	82,340
Grand Total:										2.17e+017	534,555,200,171	747,220,411,388