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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/08/2018

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			10.81679	76.80499	10.83346	76.70548			0.00	0	9,466
ES33 On 07/02/2019 Bond Future			10.94149	78.29079	10.95889	78.18891			0.00	0	0
ES33 On 02/05/2019 Bond Future			11.04799	75.80389	11.06598	75.70024			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			11.03377	79.15639	11.05042	79.04279			0.00	0	7,957
ES42 On 07/02/2019 Bond Future			11.15071	80.68744	11.16806	80.57120			0.00	0	0
ES42 On 02/05/2019 Bond Future			11.25552	77.76985	11.27347	77.65157			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			133.35656	133.35656	133.36486	133.36486			0.00	0	365
I2025 On 07/02/2019 Bond Future			134.54584	134.54584	134.55355	134.55355			0.00	0	0
I2025 On 02/05/2019 Bond Future			136.80902	136.80902	136.81661	136.81661			0.00	0	0
Total I2025 Future									0.00	0	365
Total For I2025									0.00	0	365
I2029 On 01/11/2018 Bond Future			100.29100	100.29100	100.48763	100.48763			0.00	0	1,600

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029	On	07/02/2019			102.24908	102.24908	102.44892	102.44892			0.00	0	0
I2029	On	02/05/2019			102.89647	102.89647	103.09958	103.09958			0.00	0	0
Total I2029 Future											0.00	0	1,600
Total For I2029											0.00	0	1,600
I2033	On	01/11/2018			103.30561	103.30561	103.56934	103.56934			0.00	0	5,770
I2033	On	07/02/2019			105.32258	105.32258	105.59083	105.59083			0.00	0	0
I2033	On	02/05/2019			105.94958	105.94958	106.22222	106.22222			0.00	0	0
Total I2033 Future											0.00	0	5,770
Total For I2033											0.00	0	5,770
I2038	On	01/11/2018			124.36505	124.36505	125.13854	125.13854			0.00	0	9,641
I2038	On	07/02/2019			125.20205	125.20205	125.98973	125.98973			0.00	0	0
I2038	On	02/05/2019			127.30800	127.30800	128.10881	128.10881			0.00	0	0
Total I2038 Future											0.00	0	9,641
Total For I2038											0.00	0	9,641
I2046	On	01/11/2018			118.48156	118.48156	119.06532	119.06532			0.00	0	11,966
I2046	On	07/02/2019			120.79478	120.79478	121.38921	121.38921			0.00	0	0
I2046	On	02/05/2019			121.14143	121.14143	121.74553	121.74553			0.00	0	0
Total I2046 Future											0.00	0	11,966
Total For I2046											0.00	0	11,966
I2050	On	01/11/2018			124.75351	124.75351	125.29315	125.29315			0.00	0	9,854
I2050	On	07/02/2019			125.41776	125.41776	125.96711	125.96711			0.00	0	0
I2050	On	02/05/2019			127.52719	127.52719	128.08583	128.08583			0.00	0	0
Total I2050 Future											0.00	0	9,854
Total For I2050											0.00	0	9,854
R186	On	01/11/2018			8.74015	114.02320	8.74081	114.01917		7.33	267,840,496.80	2,349	60,104
R186	On	07/02/2019			8.81311	110.92399	8.81392	110.91919		7.66	0.00	0	719
R186	On	02/05/2019			8.87962	112.76943	8.88047	112.76453		7.33	0.00	0	0
Total R186 Future											267,840,496.80	2,349	60,823
R186	On	01/11/2018	Bond Future	8.53	Call		1,029.27000	1,029.27	1,021,980	7.18	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put		2,326.03000	2,326.03	2,314,710	7.18	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Call		1,053.41000	1,053.41	1,046,100	7.19	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Put		2,288.21000	2,288.21	2,276,870	7.19	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call		867.36000	0.86736	860,310	7.13	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.90	Call		2,164.81000	2,164.81	2,157,950	7.44	0.00	0	0
R186	On	01/11/2018	Bond Future	8.90	Put		1,198.64000	1,198.64	1,187,750	7.44	0.00	0	2,500
R186	On	01/11/2018	Bond Future	9.14	Call		3,143.42000	3,143.42	3,138,050	7.67	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Call		1,005.27000	1,005.27	998,010	7.17	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Put		741.51000	0.74151	732,110	7.67	0.00	0	5,000
R186	On	01/11/2018	Bond Future	7.96	Put		5,076.51000	5,076.51	5,069,120	6.68	0.00	0	0

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	7.96	Call			172.23000	0.17223	168,870	6.68	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.52	Put			2,364.04000	2.36404	2,352,750	7.17	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Put			2,599.13000	2.59913	2,588,050	7.13	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			4,625.37000	4.62537	4,616,750	7.22	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Call			927.21000	0.92721	923,370	7.23	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			4,581.58000	4.58158	4,572,940	7.23	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			945.73000	0.94573	941,870	7.24	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			4,538.31000	4.53831	4,529,650	7.24	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			909.17000	0.90917	905,350	7.22	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Call			3,352.76000	3.35276	3,350,120	7.56	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			2,495.08000	2.49508	2,487,540	7.56	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			3,283.72000	3.28372	3,281,050	7.54	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			2,540.25000	2.54025	2,532,680	7.54	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Call			3,318.16000	3.31816	3,315,510	7.55	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			2,517.57000	2.51757	2,510,020	7.55	0.00	0	0
Total R186 Option												0.00	0	17,500
Total For R186												267,840,496.80	2,349	78,323
R197	On	01/11/2018	Bond Future			303.38859	303.38859	303.40860	303.40860			0.00	0	2,350
R197	On	07/02/2019	Bond Future			301.96128	301.96128	301.97983	301.97983			0.00	0	0
R197	On	02/05/2019	Bond Future			307.04021	307.04021	307.05855	307.05855			0.00	0	0
Total R197 Future												0.00	0	2,350
Total For R197												0.00	0	2,350
R202	On	01/11/2018	Bond Future			237.62298	237.62298	237.63654	237.63654			0.00	0	10,129
R202	On	07/02/2019	Bond Future			238.35805	238.35805	238.37074	238.37074			0.00	0	0
R202	On	02/05/2019	Bond Future			242.36731	242.36731	242.37995	242.37995			0.00	0	0
Total R202 Future												0.00	0	10,129
Total For R202												0.00	0	10,129
R2023	On	01/11/2018	Bond Future			8.18578	99.85856	8.19168	99.83766		4.09	302,771,153.92	3,032	38,294
R2023	On	07/02/2019	Bond Future			8.26362	101.79037	8.27016	101.76850		4.06	0.00	0	0
R2023	On	02/05/2019	Bond Future			8.32813	99.55669	8.33516	99.53436		4.13	0.00	0	0
Total R2023 Future												302,771,153.92	3,032	38,294
R2023	On	01/11/2018	Bond Future	10.59	Call			8,063.57000	8.06357	8,084,450	5.18	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Put			0.25000	0.00025	0,230	5.18	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Call			7,999.79000	7.99979	8,020,660	5.18	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Put			0.28000	0.00028	0,250	5.18	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Call			8,031.69000	8.03169	8,052,560	5.18	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Put			0.27000	0.00027	0,240	5.18	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Call			7,359.37000	7.35937	7,380,370	5.12	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Put			25.91000	0.02591	25,040	5.12	0.00	0	0

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	Call			7,389.14000	7.38914	7,410,160	5.12	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			25.29000	0.02529	24,440	5.12	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			7,418.91000	7.41891	7,439,940	5.12	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			24.68000	0.02468	23,840	5.12	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			1,654.26000	1.65426	1,663,780	4.31	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			1,290.29000	1.29029	1,277,480	4.31	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Call			1,674.18000	1.67418	1,683,770	4.32	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			1,278.59000	1.27859	1,265,850	4.32	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			1,634.45000	1.63445	1,643,890	4.31	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			1,302.10000	1.30210	1,289,210	4.31	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												302,771,153.92	3,032	38,294
R2030	On	01/11/2018	Bond Future			9.16307	94.05451	9.16372	94.05025		9.94	0.00	0	48,095
R2030	On	07/02/2019	Bond Future			9.23354	91.86457	9.23430	91.85970		10.48	0.00	0	167
R2030	On	02/05/2019	Bond Future			9.29934	93.39282	9.30014	93.38777		10.34	0.00	0	0
Total R2030 Future												0.00	0	48,262
R2030	On	01/11/2018	Bond Future	8.59	Call			460.15000	0.46015	454,030	9.44	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Put			4,321.03000	4.32103	4,310,650	9.44	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Call			474.80000	0.47480	468,590	9.46	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Put			4,266.54000	4.26654	4,256,070	9.46	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Call			445.69000	0.44569	439,670	9.43	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Put			4,375.78000	4.37578	4,365,500	9.43	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			5,190.22000	5.19022	5,180,640	10.11	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Call			1,152.30000	1.15230	1,147,570	10.12	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			5,142.61000	5.14261	5,133,010	10.12	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			1,172.88000	1.17288	1,168,120	10.13	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			5,095.28000	5.09528	5,085,650	10.13	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			1,131.95000	1.13195	1,127,240	10.11	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.40	Call			3,651.67000	3.65167	3,648,240	10.47	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.40	Put			3,024.82000	3.02482	3,016,340	10.47	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Call			3,686.59000	3.68659	3,683,180	10.48	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			2,997.28000	2.99728	2,988,820	10.48	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Call			3,617.21000	3.61721	3,613,770	10.46	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			3,052.87000	3.05287	3,044,380	10.46	0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	48,262
R2032	On	01/11/2018	Bond Future			9.35149	92.50635	9.35219	92.50137		11.12	0.00	0	35,788
R2032	On	07/02/2019	Bond Future			9.42494	94.29582	9.42575	94.29016		11.28	0.00	0	456
R2032	On	02/05/2019	Bond Future			9.48918	91.70940	9.49002	91.70362		11.71	0.00	0	0
Total R2032 Future												0.00	0	36,244

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	01/11/2018	Bond Future	8.76	Call			472.31000	0.47231	465,900	10.41	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Put			4,819.16000	4.81916	4,807,770	10.41	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Call			487.82000	0.48782	481,310	10.43	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Put			4,758.90000	4.75890	4,747,410	10.43	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Call			457.15000	0.45715	450,840	10.39	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Put			4,879.85000	4.87985	4,868,560	10.39	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Call			1,250.43000	1.25043	1,245,340	10.82	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			5,695.91000	5.69591	5,685,160	10.82	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			1,272.59000	1.27259	1,267,470	10.83	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			5,643.49000	5.64349	5,632,710	10.83	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			1,228.29000	1.22829	1,223,220	10.81	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			5,748.43000	5.74843	5,737,700	10.81	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			4,186.90000	4.18690	4,183,110	12.06	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Put			3,366.84000	3.36684	3,357,270	12.06	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Call			4,225.61000	4.22561	4,221,850	12.07	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			3,337.66000	3.33766	3,328,120	12.07	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			4,264.48000	4.26448	4,260,730	12.09	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			3,308.72000	3.30872	3,299,190	12.09	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	36,244
R2035	On	01/11/2018	Bond Future			9.46103	96.79547	9.47716	96.66758		11.87	0.00	0	68,920
R2035	On	07/02/2019	Bond Future			9.53500	98.66804	9.55178	98.53712		12.07	0.00	0	298
R2035	On	02/05/2019	Bond Future			9.59554	95.81213	9.61283	95.67897		12.57	0.00	0	0
Total R2035 Future												0.00	0	69,218
R2035	On	01/11/2018	Bond Future	8.92	Call			618.63000	0.61863	636,760	11.40	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Put			5,188.13000	5.18813	5,078,370	11.40	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Call			637.76000	0.63776	656,370	11.42	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Put			5,122.42000	5.12242	5,013,140	11.42	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Call			657.42000	0.65742	676,520	11.44	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Put			5,057.34000	5.05734	4,948,550	11.44	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Put			6,142.50000	6.14250	6,043,230	11.44	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			1,468.57000	1.46857	1,500,660	11.46	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			6,085.17000	6.08517	5,986,340	11.46	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			1,416.17000	1.41617	1,447,380	11.43	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			6,200.22000	6.20022	6,100,510	11.43	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			1,442.23000	1.44223	1,473,880	11.44	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Call			4,666.98000	4.66698	4,733,980	12.80	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			3,696.07000	3.69607	3,629,910	12.80	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			4,709.01000	4.70901	4,776,400	12.81	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			3,662.38000	3.66238	3,596,610	12.81	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035 On 02/05/2019 Bond Future	9.73	Call			4,624.79000	4.62479	4,691,410	12.79	0.00	0	0
R2035 On 02/05/2019 Bond Future	9.73	Put			3,729.69000	3.72969	3,663,150	12.79	0.00	0	0
Total R2035 Option									0.00	0	0
Total For R2035									0.00	0	69,218
R2037 On 01/11/2018 Bond Future			9.52650	93.43825	9.54256	93.30998		12.46	0.00	0	49,354
R2037 On 07/02/2019 Bond Future			9.59454	90.98585	9.61122	90.85451		13.27	0.00	0	650
R2037 On 02/05/2019 Bond Future			9.65679	92.49942	9.67397	92.36580		13.22	0.00	0	0
Total R2037 Future									0.00	0	50,004
R2037 On 01/11/2018 Bond Future	9.01	Call			632.39000	0.63239	651,340	11.66	0.00	0	0
R2037 On 01/11/2018 Bond Future	9.01	Put			5,037.22000	5.03722	4,927,900	11.66	0.00	0	0
R2037 On 01/11/2018 Bond Future	9.02	Call			652.22000	0.65222	671,670	11.68	0.00	0	0
R2037 On 01/11/2018 Bond Future	9.02	Put			4,971.39000	4.97139	4,862,570	11.68	0.00	0	0
R2037 On 01/11/2018 Bond Future	9.03	Call			672.46000	0.67246	692,430	11.70	0.00	0	0
R2037 On 01/11/2018 Bond Future	9.03	Put			4,906.09000	4.90609	4,797,790	11.70	0.00	0	0
R2037 On 07/02/2019 Bond Future	9.06	Put			6,071.96000	6.07196	5,974,020	12.72	0.00	0	0
R2037 On 07/02/2019 Bond Future	9.07	Call			1,600.69000	1.60069	1,634,520	12.74	0.00	0	0
R2037 On 07/02/2019 Bond Future	9.07	Put			6,014.49000	6.01449	5,916,980	12.74	0.00	0	0
R2037 On 07/02/2019 Bond Future	9.05	Call			1,546.73000	1.54673	1,579,690	12.71	0.00	0	0
R2037 On 07/02/2019 Bond Future	9.05	Put			6,129.83000	6.12983	6,031,450	12.71	0.00	0	0
R2037 On 07/02/2019 Bond Future	9.06	Call			1,573.57000	1.57357	1,606,970	12.72	0.00	0	0
R2037 On 02/05/2019 Bond Future	9.80	Call			4,752.29000	4.75229	4,819,450	13.54	0.00	0	0
R2037 On 02/05/2019 Bond Future	9.80	Put			3,781.19000	3.78119	3,714,730	13.54	0.00	0	0
R2037 On 02/05/2019 Bond Future	9.81	Call			4,795.65000	4.79565	4,863,190	13.55	0.00	0	0
R2037 On 02/05/2019 Bond Future	9.81	Put			3,748.18000	3.74818	3,682,100	13.55	0.00	0	0
R2037 On 02/05/2019 Bond Future	9.79	Call			4,709.09000	4.70909	4,775,880	13.52	0.00	0	0
R2037 On 02/05/2019 Bond Future	9.79	Put			3,814.46000	3.81446	3,747,630	13.52	0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									0.00	0	50,004
R2040 On 01/11/2018 Bond Future			9.61671	96.83028	9.63278	96.69245		12.96	0.00	0	19,698
R2040 On 07/02/2019 Bond Future			9.68497	94.19287	9.70164	94.05185		13.84	0.00	0	100
R2040 On 02/05/2019 Bond Future			9.74719	95.75981	9.76435	95.61637		13.81	0.00	0	0
Total R2040 Future									0.00	0	19,798
R2040 On 01/11/2018 Bond Future	9.20	Put			4,773.45000	4.77345	4,662,040	12.51	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.20	Call			946.33000	0.94633	972,750	12.51	0.00	0	3,540
R2040 On 01/11/2018 Bond Future	9.80	Put			1,848.11000	1.84811	1,779,770	13.41	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.80	Call			3,263.40000	3.26340	3,332,890	13.41	0.00	0	3,540
R2040 On 01/11/2018 Bond Future	9.10	Put			5,454.37000	5.45437	5,337,190	12.30	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.09	Put			5,525.60000	5.52560	5,407,880	12.28	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.07	Call			644.89000	0.64489	663,950	12.24	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.10	Call			707.83000	0.70783	728,480	12.30	0.00	0	2,950

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	01/11/2018	Bond Future	8.50	Put			10,615.67000	10.61567	10,479,850	11.09	0.00	0	0
R2040	On	01/11/2018	Bond Future	8.50	Call			56.75000	0.05675	58,760	11.09	0.00	0	2,950
R2040	On	01/11/2018	Bond Future	9.07	Put			5,669.91000	5.66991	5,551,140	12.24	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.08	Call			665.48000	0.66548	685,060	12.26	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.08	Put			5,597.53000	5.59753	5,479,280	12.26	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Call			686.37000	0.68637	706,480	12.28	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			1,619.27000	1.61927	1,653,530	13.34	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Put			6,838.63000	6.83863	6,731,870	13.34	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			1,647.62000	1.64762	1,682,340	13.36	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			6,774.97000	6.77497	6,668,670	13.36	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			1,676.27000	1.67627	1,711,460	13.37	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Put			6,711.75000	6.71175	6,605,920	13.37	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Call			5,118.30000	5.11830	5,190,990	13.97	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Put			3,996.62000	3.99662	3,925,870	13.97	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			5,027.44000	5.02744	5,099,300	13.95	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Put			4,069.78000	4.06978	3,998,200	13.95	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Call			5,072.95000	5.07295	5,145,220	13.96	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			4,033.22000	4.03322	3,962,050	13.96	0.00	0	0
Total R2040 Option												0.00	0	12,980
Total For R2040												0.00	0	32,778
R2044	On	01/11/2018	Bond Future			9.64983	93.84434	9.66586	93.70448		13.66	0.00	0	38,582
R2044	On	07/02/2019	Bond Future			9.71571	91.27444	9.73233	91.13130		14.61	0.00	0	108
R2044	On	02/05/2019	Bond Future			9.77560	92.79287	9.79270	92.64723		14.59	0.00	0	0
Total R2044 Future												0.00	0	38,690
R2044	On	01/11/2018	Bond Future	9.14	Call			750.69000	0.75069	772,150	13.06	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Put			5,532.47000	5.53247	5,414,070	13.06	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Call			706.59000	0.70659	726,950	13.01	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Put			5,678.41000	5.67841	5,558,910	13.01	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Call			728.42000	0.72842	749,330	13.04	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Put			5,605.14000	5.60514	5,486,190	13.04	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Put			6,882.70000	6.88270	6,775,400	14.16	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Call			1,757.33000	1.75733	1,793,640	14.18	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Put			6,818.22000	6.81822	6,711,390	14.18	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Call			1,787.37000	1.78737	1,824,150	14.19	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Put			6,754.20000	6.75420	6,647,840	14.19	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Call			1,727.60000	1.72760	1,763,440	14.16	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Call			5,158.51000	5.15851	5,231,620	14.76	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Put			4,169.97000	4.16997	4,097,440	14.76	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Call			5,204.50000	5.20450	5,278,030	14.77	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Put			4,132.53000	4.13253	4,060,420	14.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	02/05/2019	Bond Future	9.90	Call			5,112.68000	5.11268	5,185,370	14.75	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Put			4,207.71000	4.20771	4,134,760	14.75	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	38,690
R2048	On	01/11/2018	Bond Future			9.63586	92.98471	9.65704	92.79461		14.18	34,404,342.70	370	97,212
R2048	On	07/02/2019	Bond Future			9.70314	94.78358	9.72508	94.58922		14.48	0.00	0	0
R2048	On	02/05/2019	Bond Future			9.75796	91.92644	9.78051	91.72874		15.16	0.00	0	0
Total R2048 Future												34,404,342.70	370	97,212
R2048	On	01/11/2018	Bond Future	9.03	Put			6,490.09000	6.49009	6,325,070	13.31	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Call			519.17000	0.51917	542,860	13.26	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Put			6,653.81000	6.65381	6,487,400	13.26	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Call			537.14000	0.53714	561,520	13.28	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Put			6,571.59000	6.57159	6,405,870	13.28	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Call			555.66000	0.55566	580,740	13.31	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Call			1,501.21000	1.50121	1,546,740	13.88	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Put			7,731.71000	7.73171	7,582,880	13.88	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Call			1,528.84000	1.52884	1,575,010	13.90	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Put			7,660.22000	7.66022	7,512,030	13.90	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Call			1,473.89000	1.47389	1,518,790	13.87	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Put			7,803.68000	7.80368	7,654,220	13.87	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Call			5,309.35000	5.30935	5,411,920	15.32	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Put			4,274.25000	4.27425	4,179,120	15.32	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Call			5,356.43000	5.35643	5,459,560	15.33	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Put			4,235.65000	4.23565	4,141,080	15.33	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Call			5,262.43000	5.26243	5,364,440	15.31	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Put			4,313.16000	4.31316	4,217,470	15.31	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												34,404,342.70	370	97,212
R207	On	01/11/2018	Bond Future			7.52405	101.92360	7.52431	101.92331		0.72	0.00	0	19,140
R207	On	07/02/2019	Bond Future			7.59472	100.25030	7.59570	100.24944		0.71	0.00	0	0
R207	On	02/05/2019	Bond Future			7.71746	101.91827	7.71894	101.91729		0.61	0.00	0	0
Total R207 Future												0.00	0	19,140
R207	On	01/11/2018	Bond Future	6.75	Call			6.37000	0.00637	6,170	0.96	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Put			877.54000	0.87754	877,050	0.96	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Call			6.53000	0.00653	6,330	0.95	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Put			866.38000	0.86638	865,890	0.95	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Call			6.21000	0.00621	6,020	0.97	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Put			888.70000	0.88870	888,220	0.97	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Call			7.46000	0.00746	7,380	0.74	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			954.77000	0.95477	953,830	0.74	0.00	0	0

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	07/02/2019	Bond Future	6.53	Call			7.67000	0.00767	7,580	0.73	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			946.11000	0.94611	945,160	0.73	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			7.32000	0.00732	7,240	0.74	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			963.50000	0.96350	962,560	0.74	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Call			184.75000	0.18475	184,790	0.63	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Put			256.75000	0.25675	255,810	0.63	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Call			188.07000	0.18807	188,110	0.63	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Put			253.45000	0.25345	252,510	0.63	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Call			191.77000	0.19177	191,810	0.63	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Put			250.54000	0.25054	249,600	0.63	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	19,140
R208	On	01/11/2018	Bond Future			7.82956	98.35609	7.83564	98.34321		1.96	0.00	0	28,717
R208	On	07/02/2019	Bond Future			7.90968	100.25874	7.91689	100.24505		2.01	0.00	0	0
R208	On	02/05/2019	Bond Future			7.98954	98.52725	7.99777	98.51320		2.01	0.00	0	0
Total R208 Future												0.00	0	28,717
R208	On	01/11/2018	Bond Future	7.10	Put			1,596.18000	1.59618	1,583,380	2.03	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Call			23.06000	0.02306	23,150	2.03	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Put			1,575.32000	1.57532	1,562,530	2.03	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Call			23.89000	0.02389	23,980	2.02	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Put			1,554.55000	1.55455	1,541,760	2.02	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Call			22.31000	0.02231	22,390	2.03	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			1,679.82000	1.67982	1,666,880	1.73	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			57.17000	0.05717	57,950	1.73	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			1,662.53000	1.66253	1,649,620	1.73	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			52.93000	0.05293	53,650	1.72	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			1,697.06000	1.69706	1,684,090	1.72	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Call			55.08000	0.05508	55,830	1.73	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call			750.99000	0.75099	756,900	2.15	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Put			696.00000	0.69600	687,860	2.15	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Call			761.70000	0.76170	767,670	2.15	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put			689.66000	0.68966	681,580	2.15	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call			740.33000	0.74033	746,190	2.14	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put			702.40000	0.70240	694,210	2.14	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	28,717
R209	On	01/11/2018	Bond Future			9.43891	73.62839	9.45493	73.52062		13.49	22,088,517.00	300	126,870
R209	On	07/02/2019	Bond Future			9.50280	75.05269	9.51940	74.94237		13.73	0.00	0	340
R209	On	02/05/2019	Bond Future			9.55820	73.15357	9.57528	73.04127		14.27	0.00	0	0
Total R209 Future												22,088,517.00	300	127,210

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	1016.00	Call			72,632.75000	72.63275	72,740,520	15.54	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	15.54	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			72,632.75000	72.63275	72,740,520	15.54	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	15.54	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			72,632.74000	72.63274	72,740,510	15.54	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	15.54	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Call			4,013.92000	4.01392	4,084,250	14.82	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			858.65000	0.85865	821,210	14.82	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			2,363.28000	2.36328	2,293,190	13.62	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			1,584.90000	1.58490	1,622,580	13.62	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Put			4,478.71000	4.47871	4,386,120	12.89	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Call			532.84000	0.53284	548,020	12.89	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.97	Call			4,158.12000	4.15812	4,229,810	14.89	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			814.38000	0.81438	778,300	14.89	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			7,189.93000	7.18993	7,283,440	15.54	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			230.96000	0.23096	216,700	15.54	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Put			1,443.11000	1.44311	1,390,290	14.15	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Call			2,671.34000	2.67134	2,726,290	14.15	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.98	Call			4,206.47000	4.20647	4,278,600	14.91	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Put			800.07000	0.80007	764,430	14.91	0.00	0	2,000
R209	On	01/11/2018	Bond Future	10.00	Put			772.25000	0.77225	737,500	14.96	0.00	0	5,850
R209	On	01/11/2018	Bond Future	10.00	Call			4,303.70000	4.30370	4,376,720	14.96	0.00	0	0
R209	On	01/11/2018	Bond Future	9.47	Call			2,016.28000	2.01628	2,061,500	13.82	0.00	0	0
R209	On	01/11/2018	Bond Future	9.47	Put			1,915.12000	1.91512	1,852,570	13.82	0.00	0	760
R209	On	01/11/2018	Bond Future	8.98	Put			3,988.62000	3.98862	3,899,850	13.08	0.00	0	0
R209	On	01/11/2018	Bond Future	8.98	Call			691.90000	0.69190	710,900	13.08	0.00	0	0
R209	On	01/11/2018	Bond Future	9.49	Call			2,087.54000	2.08754	2,133,930	13.85	0.00	0	0
R209	On	01/11/2018	Bond Future	9.49	Put			1,852.43000	1.85243	1,791,050	13.85	0.00	0	0
R209	On	01/11/2018	Bond Future	9.82	Call			3,452.88000	3.45288	3,517,420	14.54	0.00	0	0
R209	On	01/11/2018	Bond Future	9.82	Put			1,059.11000	1.05911	1,015,880	14.54	0.00	0	760
R209	On	01/11/2018	Bond Future	9.84	Call			3,544.47000	3.54447	3,610,020	14.59	0.00	0	0
R209	On	01/11/2018	Bond Future	9.84	Put			1,022.93000	1.02293	980,710	14.59	0.00	0	0
R209	On	01/11/2018	Bond Future	8.99	Put			3,936.40000	3.93640	3,848,080	13.10	0.00	0	0
R209	On	01/11/2018	Bond Future	8.99	Call			711.32000	0.71132	730,770	13.10	0.00	0	760
R209	On	07/02/2019	Bond Future	8.97	Call			1,334.40000	1.33440	1,362,540	13.03	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			5,119.16000	5.11916	5,036,980	13.03	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			1,288.07000	1.28807	1,315,460	12.99	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			5,215.97000	5.21597	5,133,040	12.99	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Call			1,311.21000	1.31121	1,338,970	13.01	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			5,167.49000	5.16749	5,084,930	13.01	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			4,013.35000	4.01335	4,069,890	14.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/05/2019	Bond Future	9.70	Put			3,200.97000	3.20097	3,145,210	14.48	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Call			3,942.39000	3.94239	3,998,290	14.46	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			3,259.38000	3.25938	3,202,980	14.46	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Call			3,977.93000	3.97793	4,034,150	14.47	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			3,230.19000	3.23019	3,174,110	14.47	0.00	0	0
Total R209 Option												0.00	0	14,130
Total For R209												22,088,517.00	300	141,340
R210	On	01/11/2018	Bond Future			185.62725	185.62725	186.26765	186.26765			0.00	0	2,149
R210	On	07/02/2019	Bond Future			189.25135	189.25135	189.90331	189.90331			0.00	0	0
R210	On	02/05/2019	Bond Future			189.87984	189.87984	190.54251	190.54251			0.00	0	0
Total R210 Future												0.00	0	2,149
Total For R210												0.00	0	2,149
R212	On	01/11/2018	Bond Future			156.28276	156.28276	156.29350	156.29350			0.00	0	3,476
R212	On	07/02/2019	Bond Future			157.17902	157.17902	157.18899	157.18899			0.00	0	0
R212	On	02/05/2019	Bond Future			159.82277	159.82277	159.83275	159.83275			0.00	0	0
Total R212 Future												0.00	0	3,476
Total For R212												0.00	0	3,476
R213	On	01/11/2018	Bond Future			9.26015	84.87526	9.26081	84.87101		10.95	0.00	0	32,893
R213	On	07/02/2019	Bond Future			9.33328	86.51720	9.33404	86.51240		11.09	0.00	0	112
R213	On	02/05/2019	Bond Future			9.39324	84.40946	9.39404	84.40448		11.39	0.00	0	0
Total R213 Future												0.00	0	33,005
R213	On	01/11/2018	Bond Future	8.65	Call			389.56000	0.38956	384,020	10.11	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Put			4,444.77000	4.44477	4,434,980	10.11	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Call			402.93000	0.40293	397,290	10.13	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Put			4,389.64000	4.38964	4,379,750	10.13	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Call			376.51000	0.37651	371,060	10.09	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Put			4,500.29000	4.50029	4,490,590	10.09	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Call			1,041.83000	1.04183	1,037,320	10.47	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Put			5,247.31000	5.24731	5,238,000	10.47	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Call			1,061.65000	1.06165	1,057,120	10.48	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Put			5,199.68000	5.19968	5,190,350	10.48	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Call			1,022.04000	1.02204	1,017,560	10.45	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Put			5,295.04000	5.29504	5,285,760	10.45	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Call			3,645.51000	3.64551	3,642,020	11.62	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Put			3,051.03000	3.05103	3,042,560	11.62	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Call			3,679.50000	3.67950	3,676,030	11.63	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Put			3,023.40000	3.02340	3,014,950	11.63	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Call			3,611.36000	3.61136	3,607,860	11.61	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Put			3,078.57000	3.07857	3,070,090	11.61	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R213 Option									0.00	0	0
Total For R213									0.00	0	33,005
R214 On 01/11/2018 Bond Future			9.60017	72.87691	9.61619	72.76439		14.41	281,742,134.06	3,866	28,498
R214 On 07/02/2019 Bond Future			9.66658	74.28675	9.68316	74.17169		14.67	0.00	0	0
R214 On 02/05/2019 Bond Future			9.72070	72.22881	9.73773	72.11176		15.30	0.00	0	0
Total R214 Future									281,742,134.06	3,866	28,498
R214 On 01/11/2018 Bond Future	8.99	Call			452.27000	0.45227	465,560	13.42	0.00	0	0
R214 On 01/11/2018 Bond Future	8.99	Put			5,069.19000	5.06919	4,969,960	13.42	0.00	0	0
R214 On 01/11/2018 Bond Future	9.00	Call			467.69000	0.46769	481,370	13.45	0.00	0	0
R214 On 01/11/2018 Bond Future	9.00	Put			5,007.21000	5.00721	4,908,370	13.45	0.00	0	0
R214 On 01/11/2018 Bond Future	8.98	Call			437.30000	0.43730	450,200	13.40	0.00	0	0
R214 On 01/11/2018 Bond Future	8.98	Put			5,131.73000	5.13173	5,032,110	13.40	0.00	0	0
R214 On 07/02/2019 Bond Future	9.04	Call			1,254.13000	1.25413	1,280,430	14.04	0.00	0	0
R214 On 07/02/2019 Bond Future	9.04	Put			5,943.22000	5.94322	5,854,460	14.04	0.00	0	0
R214 On 07/02/2019 Bond Future	9.05	Call			1,276.52000	1.27652	1,303,180	14.06	0.00	0	0
R214 On 07/02/2019 Bond Future	9.05	Put			5,889.01000	5.88901	5,800,610	14.06	0.00	0	0
R214 On 07/02/2019 Bond Future	9.03	Call			1,232.16000	1.23216	1,258,100	14.03	0.00	0	0
R214 On 07/02/2019 Bond Future	9.03	Put			5,997.97000	5.99797	5,908,850	14.03	0.00	0	0
R214 On 02/05/2019 Bond Future	9.86	Call			4,287.68000	4.28768	4,346,450	15.75	0.00	0	0
R214 On 02/05/2019 Bond Future	9.86	Put			3,456.21000	3.45621	3,397,930	15.75	0.00	0	0
R214 On 02/05/2019 Bond Future	9.87	Call			4,325.81000	4.32581	4,384,910	15.77	0.00	0	0
R214 On 02/05/2019 Bond Future	9.87	Put			3,427.03000	3.42703	3,369,080	15.77	0.00	0	0
R214 On 02/05/2019 Bond Future	9.85	Call			4,249.66000	4.24966	4,308,110	15.74	0.00	0	0
R214 On 02/05/2019 Bond Future	9.85	Put			3,485.61000	3.48561	3,427,010	15.74	0.00	0	0
Total R214 Option									0.00	0	0
Total For R214									281,742,134.06	3,866	28,498
Total for Bond									908,846,644.48	9,917	814,448
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

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 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
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

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 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
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

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 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
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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	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
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			628.10700	628.10700	627.54900	627.54900			0.00	0	465
GOVI	On	07/02/2019	GOVI			640.25800	640.25800	639.68600	639.68600			0.00	0	0
GOVI	On	02/05/2019	GOVI			650.91400	650.91400	650.33100	650.33100			0.00	0	0
Total GOVI Future												0.00	0	465
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			259,510.00000	25.95100	253,930,000		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			259,610.00000	25.96100	254,030,000		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			259,410.00000	25.94100	253,830,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.52	Put			268,340.00000	26.83400	262,620,000		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			268,440.00000	26.84400	262,720,000		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			268,240.00000	26.82400	262,520,000		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	02/05/2019	GOVI	647.86	Call			24,710.00000	2.47100	30,540,000		0.00	0	0
GOVI	On	02/05/2019	GOVI	647.86	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/05/2019	GOVI	647.87	Call			24,610.00000	2.46100	30,440,000		0.00	0	0
GOVI	On	02/05/2019	GOVI	647.87	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/05/2019	GOVI	647.88	Call			24,510.00000	2.45100	30,340,000		0.00	0	0
GOVI	On	02/05/2019	GOVI	647.88	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	465
Total for GOVI												0.00	0	465
AL37	On	01/11/2018	Index Future			596.45200	596.45200	596.32900	596.32900			0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL37	On	07/02/2019			607.99000	607.99000	607.86200	607.86200			0.00	0	0
AL37	On	02/05/2019			618.10900	618.10900	617.97800	617.97800			0.00	0	0
Total AL37 Future											0.00	0	0
Total For AL37											0.00	0	0
AL7T	On	01/11/2018			696.09900	696.09900	696.07000	696.07000			0.00	0	0
AL7T	On	07/02/2019			709.56500	709.56500	709.53200	709.53200			0.00	0	0
AL7T	On	02/05/2019			721.37400	721.37400	721.34000	721.34000			0.00	0	0
Total AL7T Future											0.00	0	0
Total For AL7T											0.00	0	0
ALBI	On	01/11/2018			632.43100	632.43100	631.93100	631.93100			0.00	0	863
ALBI	On	07/02/2019			644.66500	644.66500	644.15200	644.15200			0.00	0	0
ALBI	On	02/05/2019			655.39400	655.39400	654.87200	654.87200			0.00	0	0
Total ALBI Future											0.00	0	863
Total For ALBI											0.00	0	863
IGOV	On	01/11/2018			255.87000	255.87000	256.37100	256.37100			0.00	0	743
IGOV	On	07/02/2019			260.86500	260.86500	261.37500	261.37500			0.00	0	0
IGOV	On	02/05/2019			265.25300	265.25300	265.77200	265.77200			0.00	0	0
Total IGOV Future											0.00	0	743
Total For IGOV											0.00	0	743
Total for Index											0.00	0	1,606
JIBAR F	On	19/09/2018	Jibar Future		7.07000	92.93000	7.07000	92.93000			0.00	0	0
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		97.44000	97.44000	97.42000	97.42000			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
Total for Derivatives :											908,846,644.48	9,917	851,570
AA05	On	22/03/2019	Spot Bond		7.97000	104.39187	7.97000	104.36971			0.00	0	1,500,000,000
Total AA05 SPOT											0.00	0	1,500,000,000
Total For AA05											0.00	0	1,500,000,000
AA06	On	15/04/2021	Spot Bond			100.00000	0.00000	99.81982			0.00	0	0
Total AA06 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 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			9.57500	102.91636	9.57500	102.89006				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	109.10700	10.00000	109.07800				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	100.04222				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			7.71000	102.01417	7.71000	101.99307				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	102.52016	10.84000	102.49075				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	105.00901	11.37000	104.97746				0.00	0	0
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	105.24662	11.81000	105.21380				0.00	0	0
Total AB020U 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 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	25.13283	100.00000	25.07751				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	19.22828	100.00000	19.18526				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
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	109.74400	10.00000	109.71500				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			4.76000	4.76000	4.76000	271.61657				0.00	0	0
Total ABCPI3 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 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	102.41426				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	101.47726				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	100.22843				0.00	50,000,000,000	25,000,000,000
Total ABFN10 SPOT										0.00	50,000,000,000	25,000,000,000
Total For ABFN10										0.00	50,000,000,000	25,000,000,000
ABFN1: On 09/04/2019 Spot Bond					0.00000	100.93651				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond					0.00000	100.59295				0.00	800,000,000	800,000,000
Total ABFN13 SPOT										0.00	800,000,000	800,000,000
Total For ABFN13										0.00	800,000,000	800,000,000
ABFN1: On 14/05/2022 Spot Bond					0.00000	99.97783				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	100.48720				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	100.61388				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	100.02399				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.89737				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	101.94410				0.00	0	0
Total ABFN20 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 ABFN20										0.00	0	0
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.94925				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	103.14931				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	103.04252				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	100.45483				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	100.64337				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	100.67239				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			8.76000	103.63583	8.76000	103.61146				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	99.10743				0.00	0	221,551,400
Total ABK10 SPOT										0.00	0	221,551,400
Total For ABK10										0.00	0	221,551,400
ABK11 On 20/05/2019 Spot Bond					0.00000	100.07892				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	93.95192				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK3 On 07/11/2018 Spot Bond					0.00000	100.28192				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

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 ABK3/JIBAR									0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	100.38748			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	101.78582			0.00	0	33,228,600
Total ABK6 SPOT									0.00	0	33,228,600
Total For ABK6									0.00	0	33,228,600
ABK7 On 03/06/2019 Spot Bond					0.00000	100.91400			0.00	0	0
Total ABK7 SPOT									0.00	0	0
Total For ABK7									0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	96.98493			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	98.24641			0.00	0	0
Total ABK9 SPOT									0.00	0	0
Total For ABK9									0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			4.76000	157.37920	4.76000	157.34942			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			6.12000	6.12000	6.12000	139.98854			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	30.63363	100.00000	30.56398			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			7.36000	119.92797	7.36000	119.89706			0.00	0	5,811,297,300
Total ABKI03 SPOT									0.00	0	5,811,297,300
Total For ABKI03									0.00	0	5,811,297,300
ABKI03 On 13/10/2021 Spot Bond			100.00000	13.30061	100.00000	13.27038			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			8.95000	115.13308	8.95000	115.09876			0.00	0	300,000,000
Total ABKI04 SPOT									0.00	0	300,000,000

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 ABKI04										0.00	0	300,000,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	10.38793	100.00000	10.36443				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	90.45507				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			3.97000	193.54289	3.97000	193.51047				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			3.80000	3.80000	3.80000	123.91965				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			3.70000	3.70000	3.70000	174.55374				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			3.60000	3.60000	3.60000	217.73731				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.74000	9.74000	9.74000	96.31253				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			10.08500	10.08500	10.08500	103.80039				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			8.95000	8.95000	8.95000	97.41760				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			10.63000	10.63000	10.63000	100.78442				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	101.52126				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	100.32037				0.00	0	0
Total ABN92 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 ABN92									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			8.97500	104.30350	8.97500	104.27849			0.00	0	620,000,000
Total ABS11 SPOT									0.00	0	620,000,000
Total For ABS11									0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			8.93000	102.81363	8.93000	102.78923			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	102.38396	9.20000	102.35894			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			9.65500	102.45194	9.65500	102.42569			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			8.58000	103.81698	8.58000	103.79328			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			9.02000	105.07244	9.02000	105.04725			0.00	0	0
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			9.64000	106.52427	9.64000	106.49702			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			9.78000	107.83877	9.78000	107.81080			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			9.59000	104.74217	9.59000	104.71551			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			8.21000	101.62169	8.21000	101.59934		15,599,000,000,000.00		1,900,000,000	1,900,000,000
Total ABS6 SPOT								15,599,000,000,000.00		1,900,000,000	1,900,000,000
Total For ABS6								15,599,000,000,000.00		1,900,000,000	1,900,000,000
ABS7 On 11/09/2026 Spot Bond			9.78000	98.33069	9.78000	98.30518			0.00	0	4,609,600,000
Total ABS7 SPOT									0.00	0	4,609,600,000
Total For ABS7									0.00	0	4,609,600,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.54070	100.00000	12.51310			0.00	0	0
Total ABS7/R186 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 ABS7/R186										0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.71000	3.71000	3.71000	284.95071				0.00	0	0
Total ABSI2 SPOT										0.00	0	0
Total For ABSI2										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			3.11000	151.22727	3.11000	151.20547				0.00	0	0
Total ABSI4 SPOT										0.00	0	0
Total For ABSI4										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
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	98.50019				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	109.74400	10.00000	109.71500				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	90.27602				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond					0.00000	89.29806				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			9.08000	9.08000	9.08000	102.61981				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	218.77613				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond					0.00000	218.85103				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond					0.00000	101.35798				0.00	0	0
Total ACL129 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 ACL129									0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	109.74400	10.00000	109.71500			0.00	0	0
Total ACL142/JIBAR SPOT									0.00	0	0
Total For ACL142/JIBAR									0.00	0	0
ACL142 On 20/12/2021 Spot Bond					0.00000	101.36240			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			8.74000	8.74000	8.74000	102.27711			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	101.35819			0.00	0	0
Total ACL174 SPOT									0.00	0	0
Total For ACL174									0.00	0	0
ACL175 On 20/06/2019 Spot Bond					0.00000	101.28489			0.00	0	0
Total ACL175 SPOT									0.00	0	0
Total For ACL175									0.00	0	0
ACL183 On 20/06/2019 Spot Bond					0.00000	102.13981			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	101.35066			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	102.16695			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	101.38716			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	101.39166			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	101.39166			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	101.41658			0.00	0	0
Total ACL201 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 ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	101.41658				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	148.23143				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	151.04271				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL212 On 20/09/2018 Spot Bond					0.00000	101.27309				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	96.07568				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond					0.00000	101.25697				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond					0.00000	101.25552				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	101.34482				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	100.00019				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	100.45068				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	101.33894				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	101.31696				0.00	0	0
Total ACL222 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 ACL222										0.00	0	0
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.26252				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	100.26252				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	100.33054				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	100.88391				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	100.60903				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	100.78399				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	100.74906				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	101.03457				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	100.93035				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

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 AHY2U									0.00	0	1,050,579,946
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			1,680,729,000,000.00	16,807,290	910,561,376
Total AIG2U SPOT									1,680,729,000,000.00	16,807,290	910,561,376
Total For AIG2U									1,680,729,000,000.00	16,807,290	910,561,376
AIR01 On 15/03/2019 Spot Bond			7.74000	104.00528	7.74000	103.98382			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			9.40500	111.84965	9.40500	111.82157			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.55000	100.59811	9.55000	100.57261			0.00	0	0
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			10.76000	97.05008	10.76000	97.02244			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			4.01000	175.92732	4.01000	175.89764			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	101.54504			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	100.53690			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	102.49308			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	102.01374			0.00	0	0
Total APF06 SPOT									0.00	0	0
Total For APF06									0.00	0	0
APF07 On 25/06/2023 Spot Bond					0.00000	101.21901			0.00	0	0
Total APF07 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 APF07										0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	100.48570				0.00	0	0
Total APF08 SPOT										0.00	0	0
Total For APF08										0.00	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	100.49823				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
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

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 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
ASN01 On 20/03/2019 Spot Bond					0.00000	101.28495				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			3.85000	236.19406	3.85000	236.15524				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	100.81785				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	100.07216				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			3.86500	211.14450	3.86500	211.10969				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	100.53118				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	100.35233				0.00	0	0
Total ASN059 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 ASN059										0.00	0	0
ASN06 On 30/04/2020 Spot Bond					0.00000	100.34555				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
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06 On 07/02/2020 Spot Bond					0.00000	100.02938				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07 On 20/06/2020 Spot Bond					0.00000	101.52027				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08 On 20/09/2020 Spot Bond					0.00000	101.29930				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08 On 20/06/2020 Spot Bond					0.00000	102.93195				0.00	0	16,300,000
Total ASN083 SPOT										0.00	0	16,300,000
Total For ASN083										0.00	0	16,300,000
ASN08 On 03/09/2020 Spot Bond					0.00000	101.90769				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08 On 25/09/2018 Spot Bond					0.00000	101.15306				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08 On 01/10/2020 Spot Bond					0.00000	122.39555				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09 On 08/10/2018 Spot Bond					0.00000	100.83087				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN09 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
ASN09 On 21/10/2020 Spot Bond					0.00000	100.51993				0.00	0	0
Total ASN092 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 ASN092										0.00	0	0
ASN09: On 10/11/2020 Spot Bond					0.00000	100.06789				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09: On 20/12/2020 Spot Bond					0.00000	81.12741				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN11: On 02/12/2020 Spot Bond					0.00000	101.73619				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN11: On 07/03/2021 Spot Bond					0.00000	101.64205				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN11: 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
ASN12: On 20/12/2020 Spot Bond					0.00000	101.70890				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN12: On 20/03/2019 Spot Bond					0.00000	101.31062				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN12: On 24/02/2019 Spot Bond					0.00000	101.98264				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN12: On 24/02/2019 Spot Bond					0.00000	101.96865				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN13: On 24/02/2019 Spot Bond					0.00000	101.94947				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13: On 03/03/2019 Spot Bond					0.00000	101.71713				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13: On 03/03/2019 Spot Bond					0.00000	101.70282				0.00	0	0
Total ASN132 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 ASN132										0.00	0	0
ASN13: On 20/12/2020 Spot Bond					0.00000	101.69429				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: 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
ASN13: On 31/12/2018 Spot Bond					0.00000	95.35000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			3.84000	147.66658	3.84000	147.64243				0.00	0	0
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	95.35000				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	103.27576				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	58.51370				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	100.17029				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	100.17029				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			3.88500	147.45032	3.88500	147.42603				0.00	0	0
Total ASN149 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 ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond					0.00000	116.36787				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	101.77441				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			4.60000	162.11967	4.60000	162.08976				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
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	100.11563				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	99.83884				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	101.41652				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

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 ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond					0.00000	101.65994				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
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	101.49276				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	101.46350				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	101.07049				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			4.14000	103.45420	4.14000	103.43647				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	101.27012				0.00	0	0
Total ASN196 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 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
Total ASN202 SPOT									0.00	0	0
Total For ASN202									0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	101.28214			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	101.36538			0.00	0	2,000,000
Total ASN204 SPOT									0.00	0	2,000,000
Total For ASN204									0.00	0	2,000,000
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	102.30349			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	102.51313			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	101.79160			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

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 ASN213										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	101.86381				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN21: On 14/09/2018 Spot Bond					0.00000	101.33503				0.00	0	0
Total ASN215 SPOT										0.00	0	0
Total For ASN215										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
Total ASN218 SPOT										0.00	0	0
Total For ASN218										0.00	0	0
ASN21: 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
ASN22: 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
ASN22: 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
ASN22: 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
ASN22: 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
ASN22: 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
ASN23: On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN230 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 ASN230										0.00	0	0
ASN23 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
ASN23 On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	101.78413				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN23 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
ASN23 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
ASN23 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
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	101.53274				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

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 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
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	101.76008				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

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 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	101.25257				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
Total ASN268 SPOT										0.00	0	0
Total For ASN268										0.00	0	0
ASN26: 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
ASN27: 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
ASN27: 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
ASN27: 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
ASN27: 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
ASN27: On 20/06/2023 Spot Bond					0.00000	100.16551				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN27: On 08/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			400,000,000,000,000.00	24,000,000,000	16,000,000,000	
Total ASN277 SPOT									10,000,000,000,000.00	24,000,000,000	16,000,000,000	

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 ASN277										10,000,000,000,000.00	24,000,000,000	16,000,000,000
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
ASN89I On 02/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			7.73000	103.84437	7.73000	103.82261				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW17 On 05/12/2018 Spot Bond					0.00000	101.82994				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
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	101.78071				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.27500	102.38320	9.27500	102.35785				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			9.32500	103.50327	9.32500	103.47764				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	103.57850	9.30000	103.55292				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	102.88214				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	102.03010				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	100.74979				0.00	0	0
Total BAW25 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 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
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	101.99444				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	99.79680				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond					0.00000	101.50311				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond					0.00000	101.22927				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond					0.00000	101.29741				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond					0.00000	101.29754				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	101.36319				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	102.02823				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	102.18029				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	105.10423				0.00	0	0
Total BAYA57 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 BAYA57										0.00	0	0
BAYA5f On 30/06/2020 Spot Bond					0.00000	103.23916				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA5f On 30/06/2022 Spot Bond			12.07000	104.84043	12.07000	104.80705				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA6f On 30/06/2020 Spot Bond			12.57500	12.57500	12.57500	101.16320				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA6f On 30/06/2020 Spot Bond					0.00000	101.39391				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA6g On 30/09/2020 Spot Bond					0.00000	101.31443				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA6f On 30/11/2020 Spot Bond					0.00000	102.90297				0.00	0	300,000,000
Total BAYA63 SPOT										0.00	0	300,000,000
Total For BAYA63										0.00	0	300,000,000
BAYA6g On 30/09/2022 Spot Bond					0.00000	101.32577				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA6f On 30/09/2020 Spot Bond					0.00000	101.26908				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA6f On 31/03/2021 Spot Bond					0.00000	101.31454				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA6i On 31/03/2023 Spot Bond			12.07000	12.07000	12.07000	98.16802				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA6f On 30/06/2021 Spot Bond					0.00000	101.24086				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA7f On 30/06/2021 Spot Bond					0.00000	101.24086				0.00	0	0
Total BAYA70 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 BAYA70										0.00	0	0
BAYA7 On 30/06/2021 Spot Bond					0.00000	101.24086				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYB0 On 30/06/2019 Spot Bond					0.00000	101.66544				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB0 On 31/12/2019 Spot Bond					0.00000	101.66521				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB0 On 31/03/2020 Spot Bond					0.00000	101.66532				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0 On 30/09/2020 Spot Bond					0.00000	107.28857				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB1 On 30/06/2020 Spot Bond					0.00000	101.72188				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB1 On 30/06/2021 Spot Bond					0.00000	101.49583				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										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

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 BAYD5U										0.00	0	0
BAYD6I 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	101.50273				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	100.75040				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	100.06092				0.00	0	0
Total BCJ14 SPOT										0.00	0	0
Total For BCJ14										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.06237				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	101.49422				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	101.09735				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			8.70000	8.70000	8.70000	196.42764				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			8.70000	8.70000	8.70000	196.99850				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			9.08500	9.08500	9.08500	96.44748				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	10.58222	100.00000	10.55879				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

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 BG1A7U										0.00	0	0
BG1A8 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	101.35520				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			9.78000	103.75538	9.78000	103.72846				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	102.79988				0.00	0	100,000,000
Total BGL03 SPOT										0.00	0	100,000,000
Total For BGL03										0.00	0	100,000,000
BGL04 On 05/02/2020 Spot Bond			9.48000	101.00847	9.48000	100.98305				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			11.07500	105.53912	11.07500	105.50820				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	104.79336				0.00	0	0
Total BGL06 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 BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			11.00000	107.84107	11.00000	107.80969				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	102.02175				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			10.77500	105.40633	10.77500	105.37627				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	100.20327				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			11.55500	105.36542	11.55500	105.33326				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	105.15338				0.00	0	0
Total BGL12 SPOT										0.00	0	0
Total For BGL12										0.00	0	0
BGL13 On 20/08/2021 Spot Bond			10.17500	103.78976	10.17500	103.76132				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	103.84502				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	104.72298				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	102.36338				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	103.04381				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	103.10026				0.00	200,000,000	100,000,000
Total BGL18 SPOT										0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BGL18										0.00	200,000,000	100,000,000
BGL19 On 29/09/2024 Spot Bond					0.00000	102.44896				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	104.19685				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	100.99887				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			7.98000	101.79998	7.98000	101.77822				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	100.99655				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	101.01931				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BPPF02 On 22/03/2020 Spot Bond					0.00000	101.23149				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF03 On 17/09/2018 Spot Bond					0.00000	101.26764				0.00	0	0
Total BPPF03 SPOT										0.00	0	0
Total For BPPF03										0.00	0	0
BPPF04 On 15/09/2020 Spot Bond					0.00000	101.35267				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF05 On 24/10/2018 Spot Bond					0.00000	100.43312				0.00	0	0
Total BPPF05 SPOT										0.00	0	0
Total For BPPF05										0.00	0	0
BPPF06 On 22/09/2018 Spot Bond					0.00000	101.06728				0.00	0	0
Total BPPF06 SPOT										0.00	0	0
Total For BPPF06										0.00	0	0
BPPF07 On 22/03/2019 Spot Bond					0.00000	101.12574				0.00	0	0
Total BPPF07 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 BPPF07										0.00	0	0
BPPF0: On 22/03/2021 Spot Bond					0.00000	101.18211				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF0: On 23/01/2019 Spot Bond					0.00000	100.42703				0.00	0	0
Total BPPF09 SPOT										0.00	0	0
Total For BPPF09										0.00	0	0
BPPF1: On 23/07/2019 Spot Bond					0.00000	100.45627				0.00	0	0
Total BPPF10 SPOT										0.00	0	0
Total For BPPF10										0.00	0	0
BPPF1: On 23/07/2021 Spot Bond					0.00000	100.47659				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BS2A1: 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
BS2A2: 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
BS2B1: 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
BS2C1: 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	101.18408				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZ21: On 27/03/2021 Spot Bond					0.00000	101.17113				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	99.91874				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ1: On 10/11/2019 Spot Bond					0.00000	100.59457				0.00	0	0
Total BWZJ19 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 BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.07027				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
CBL12 On 06/09/2018 Spot Bond			9.93000	105.00297	9.93000	104.97459				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond					0.00000	101.12689				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			12.11000	100.09610	12.11000	100.06468				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	104.93300				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			11.61000	104.73018	11.61000	104.69752				0.00	0	0
Total CBL18 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 CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond					0.00000	104.11069				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			9.87500	100.14771	9.87500	100.12148				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	100.28759				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL25 On 06/05/2019 Spot Bond					0.00000	100.73303				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			10.17500	105.16456	10.17500	105.13620				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	101.06977				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	101.94671				0.00	0	0
Total CBL28 SPOT										0.00	0	0
Total For CBL28										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.05500	111.23682	10.05500	111.20701				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			10.13000	108.38490	10.13000	108.35565				0.00	0	600,000,000
Total CCT02 SPOT										0.00	0	600,000,000
Total For CCT02										0.00	0	600,000,000
CCT03 On 15/03/2025 Spot Bond			10.28500	108.70250	10.28500	108.67289				0.00	0	65,600,000
Total CCT03 SPOT										0.00	0	65,600,000
Total For CCT03										0.00	0	65,600,000
CCT04 On 17/07/2027 Spot Bond			10.23000	100.41179	10.23000	100.46819				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	109.74380	10.00000	109.71520				0.00	0	0
Total CGR14/JIBAR 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 CGR14/JIBAR										0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	101.00863				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	100.13963				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	102.41030				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	102.28616				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	103.04923				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	101.43742				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	100.62737				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	101.54838				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR34 On 21/09/2018 Spot Bond			8.38800	8.38800	8.38800	103.26850				0.00	0	0
Total CGR34 SPOT										0.00	0	0
Total For CGR34										0.00	0	0
CGR36 On 02/10/2018 Spot Bond					0.00000	101.00742				0.00	0	0
Total CGR36 SPOT										0.00	0	0
Total For CGR36										0.00	0	0
CGR37 On 08/02/2019 Spot Bond					0.00000	100.10902				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	99.99904				0.00	0	0
Total CGR38 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 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	101.40759				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	100.30946				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	101.18622	10.11000	101.15911				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	147.33611	3.14000	147.24122				0.00	0	0
Total CLN193 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 CLN193									0.00	0	0
CLN193 On 13/09/2021 Spot Bond			3.81000	3.81000	3.81000	143.74106			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN233 On 25/11/2020 Spot Bond			10.00000	109.74400	10.00000	109.71500			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN233 On 25/11/2020 Spot Bond			10.00000	109.74400	10.00000	109.71500			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	100.13144	8.59000	104.76825			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	99.74789	9.35000	104.38474			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			8.54000	104.33277	8.54000	104.30907			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	109.74400	10.00000	109.71500			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	99.97497			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			11.02000	97.43593	11.02000	97.40753			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			11.54000	98.84435	11.54000	98.81421			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	101.49285			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	99.97552			0.00	0	0
Total CLN318 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 CLN318										0.00	0	0
CLN327 On 20/06/2023 Spot Bond					0.00000	101.48983				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN337 On 20/09/2018 Spot Bond					0.00000	135.63666				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN340 On 20/12/2018 Spot Bond					0.00000	102.64385				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	101.59217				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	101.25552				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	100.65788				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	100.33156				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	101.22333				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			10.20000	105.65886	10.20000	105.63030				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	101.32213				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	100.19882				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			12.34000	107.68767	12.34000	107.65264				0.00	0	0
Total CLN365 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 CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond					0.00000	100.20624				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN370 On 26/07/2022 Spot Bond					0.00000	100.46773				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond					0.00000	110.71290				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN372 On 20/09/2023 Spot Bond					0.00000	101.30378				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN373 On 20/06/2019 Spot Bond					0.00000	101.32887				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.57500	104.61573	9.57500	104.58914				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN377 On 20/06/2019 Spot Bond					0.00000	99.34110				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	102.42744	10.98000	102.39770				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	104.37025	11.00000	104.33988				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN381 On 20/03/2021 Spot Bond					0.00000	101.47489				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			12.13000	104.37746	12.13000	104.34407				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond					0.00000	101.60370				0.00	0	0
Total CLN385 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 CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	101.32855				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond					0.00000	100.49406				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond					0.00000	101.40938				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	101.33601				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	101.43875				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	102.12509				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	99.97642				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	99.97656				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	101.33589				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	101.34322				0.00	0	0
Total CLN407 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 CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond					0.00000	100.74853				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	101.47497				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	101.48228				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	100.75201				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	102.81900				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	101.53347				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	100.79729				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	101.39619				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	101.60662				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN420 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	51.90250				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN421 On 20/12/2020 Spot Bond					0.00000	101.62123				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN422 On 26/01/2021 Spot Bond					0.00000	100.61124				0.00	0	0
Total CLN421 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 CLN421										0.00	0	0
CLN421 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
CLN422 On 20/12/2020 Spot Bond					0.00000	112.85313				0.00	0	0
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	103.63473				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	102.19311				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	101.91323				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

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 CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	101.46769				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	101.40183				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	100.25595				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	102.64008				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	99.74716				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			9.67500	106.47860	9.67500	106.45127				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			4.36000	145.19030	4.36000	145.16455				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			6.65000	104.79489	6.65000	104.76995				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			6.29000	107.01852	6.29000	106.99407				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	102.13771				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	101.65358				0.00	0	0
Total CLN456 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 CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond					0.00000	99.90538				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	102.92088				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	101.91560				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond					0.00000	103.96174				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			10.74500	100.81232	10.74500	100.78318				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 13/03/2022 Spot Bond			9.95000	104.47072	9.95000	104.44315				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond					0.00000	101.42463				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 27/03/2020 Spot Bond					0.00000	101.10765				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond					0.00000	101.12144				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond					0.00000	102.54701				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 17/05/2019 Spot Bond					0.00000	99.91370				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN471 On 19/11/2022 Spot Bond					0.00000	99.81821				0.00	0	0
Total CLN472 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 CLN472										0.00	0	0
CLN47: On 23/06/2021 Spot Bond					0.00000	102.25245				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	101.48228				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN47: On 29/11/2021 Spot Bond			100.00000	17.39915	100.00000	17.36086				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN48: 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
CLN48: On 07/06/2022 Spot Bond					0.00000	102.24335				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN48: On 20/05/2021 Spot Bond					0.00000	99.83130				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN48: On 20/05/2021 Spot Bond					0.00000	101.64980				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN48: On 02/12/2021 Spot Bond					0.00000	102.88661				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN48: On 02/12/2021 Spot Bond			9.67500	101.85787	9.67500	101.83158				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN48: On 20/06/2022 Spot Bond					0.00000	102.02603				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN48: On 07/12/2021 Spot Bond			12.63000	102.32977	12.63000	102.29866				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN48: On 28/07/2022 Spot Bond			9.43000	99.50730	9.43000	99.48239				0.00	0	0
Total CLN488 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 CLN488									0.00	0	0
CLN488 On 28/03/2020 Spot Bond					0.00000	101.10898			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	101.77438			0.00	0	0
Total CLN490 SPOT									0.00	0	0
Total For CLN490									0.00	0	0
CLN490 On 07/06/2022 Spot Bond					0.00000	102.24335			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	101.12167			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	101.48106			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			12.17500	103.24452	12.17500	101.31762			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	101.80148			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			10.23000	103.73821	10.23000	103.71009			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	103.48455			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	104.82501			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	99.83690			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	100.82006			0.00	0	0
Total CLN500 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 CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond					0.00000	100.84944				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	100.88047				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 20/12/2022 Spot Bond					0.00000	101.52928				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	100.88047				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	100.47759				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	100.32683				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	101.49709				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	102.20390				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN508 On 11/10/2020 Spot Bond					0.00000	100.83599				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN510 On 14/11/2022 Spot Bond					0.00000	96.64513				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN511 On 07/06/2022 Spot Bond					0.00000	102.09771				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN512 On 23/02/2019 Spot Bond					0.00000	99.74149				0.00	0	0
Total CLN514 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 CLN514										0.00	0	0
CLN514 On 23/02/2019 Spot Bond					0.00000	99.68776				0.00	0	0
Total CLN515 SPOT										0.00	0	0
Total For CLN515										0.00	0	0
CLN515 On 15/09/2022 Spot Bond			9.96000	102.73480	9.96000	104.06895				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN516 On 30/10/2022 Spot Bond			10.01000	101.91935	10.01000	102.84180				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN517 On 25/11/2022 Spot Bond					0.00000	102.07930				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN518 On 30/06/2022 Spot Bond			9.60000	103.16467	9.60000	102.26759				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN519 On 12/03/2023 Spot Bond					0.00000	101.52247				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN520 On 17/09/2020 Spot Bond					0.00000	101.31105				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN521 On 27/02/2023 Spot Bond					0.00000	101.85862				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN522 On 13/05/2021 Spot Bond					0.00000	99.99994				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN523 On 09/09/2022 Spot Bond			9.20000	103.74817	9.20000	103.71556				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN524 On 24/04/2021 Spot Bond					0.00000	100.48031				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN525 On 26/04/2023 Spot Bond					0.00000	100.45079				0.00	0	0
Total CLN526 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 CLN526										0.00	0	0
CLN52: On 21/02/2024 Spot Bond					0.00000	101.35556				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN52: On 25/11/2022 Spot Bond					0.00000	103.43883				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN52: On 29/11/2021 Spot Bond					0.00000	104.03838				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN53: On 12/03/2021 Spot Bond					0.00000	101.46017				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN53: On 12/03/2023 Spot Bond					0.00000	101.52247				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN53: On 20/06/2023 Spot Bond					0.00000	101.20368				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN53: On 20/06/2023 Spot Bond					0.00000	101.00475				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN53: On 18/07/2025 Spot Bond					0.00000	100.66487				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN53: On 18/07/2025 Spot Bond			10.31000	10.31000	10.31000	100.91022				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN53: On 18/07/2023 Spot Bond					0.00000	100.65308				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	223.27328				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

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 CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.08500	96.47090	9.08500	96.44748				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			8.70000	8.70000	8.70000	196.42764				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			8.70000	8.70000	8.70000	196.99850				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF11 On 20/06/2019 Spot Bond					0.00000	101.29955				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond					0.00000	101.49575				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF13 On 20/09/2019 Spot Bond					0.00000	101.29948				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF14 On 20/06/2020 Spot Bond					0.00000	101.35054				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
CLNF15 On 17/08/2021 Spot Bond					0.00000	99.90626				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	113.38315	9.29500	113.35502				0.00	0	300,000,000
Total COJ05 SPOT										0.00	0	300,000,000
Total For COJ05										0.00	0	300,000,000
COJ07 On 23/03/2021 Spot Bond			9.78500	106.43932	9.78500	106.41169				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			10.34000	107.52801	10.34000	107.49840				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			10.03000	102.45647	10.03000	102.42908				0.00	0	0
Total COJG01 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 COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.26500	99.10968	10.26500	99.08259				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			11.47500	96.35836	11.47500	96.32899				0.00	0	200,000,000
Total COT02 SPOT										0.00	0	200,000,000
Total For COT02										0.00	0	200,000,000
COT03 On 05/06/2028 Spot Bond			11.43000	90.33620	11.43000	90.30876				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			12.24500	93.93864	12.24500	95.98992				0.00	0	500,000,000
Total CPV01 SPOT										0.00	0	500,000,000
Total For CPV01										0.00	0	500,000,000
CS002 On 17/12/2020 Spot Bond					0.00000	101.31715				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	99.09393				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSD04I 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
DEG81 On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DEG81U SPOT										0.00	0	0
Total For DEG81U										0.00	0	0
DEN79I On 10/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DEN79U SPOT										0.00	0	0
Total For DEN79U										0.00	0	0
DEN80 On 11/12/2018 Spot Bond					0.00000	101.60860				0.00	0	0
Total DEN80 SPOT										0.00	0	0
Total For DEN80										0.00	0	0
DENG7 On 21/09/2018 Spot Bond					0.00000	101.23433				0.00	0	0
Total DENG73 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 DENG73										0.00	0	0
DENG7 On 28/09/2018 Spot Bond					0.00000	101.07796				0.00	0	0
Total DENG74 SPOT										0.00	0	0
Total For DENG74										0.00	0	0
DENG7 On 04/09/2018 Spot Bond					0.00000	101.59087				0.00	0	0
Total DENG75 SPOT										0.00	0	0
Total For DENG75										0.00	0	0
DENG7 On 04/09/2018 Spot Bond					0.00000	101.59087				0.00	0	0
Total DENG76 SPOT										0.00	0	0
Total For DENG76										0.00	0	0
DENG7 On 27/09/2018 Spot Bond					0.00000	101.03800				0.00	0	0
Total DENG77 SPOT										0.00	0	0
Total For DENG77										0.00	0	0
DENG7 On 27/09/2018 Spot Bond					0.00000	103.34932				0.00	0	0
Total DENG78 SPOT										0.00	0	0
Total For DENG78										0.00	0	0
DOL00: On 20/09/2018 Spot Bond					0.00000	101.70203				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL00: On 24/01/2019 Spot Bond					0.00000	100.74797				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	83.32881				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	102.50314				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	99.82377				0.00	0	0
Total DSY01 SPOT										0.00	0	0
Total For DSY01										0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	100.00499				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			9.75000	9.75000	9.75000	105.63054				0.00	0	0
Total DSY03 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 DSY03									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.27500	100.78399	9.27500	100.75903			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			8.50000	101.47248	8.50000	101.44953		1,719,861,100,000.00		202,336,600	100,000,000
Total DV22 SPOT								1,719,861,100,000.00		202,336,600	100,000,000
Total For DV22								1,719,861,100,000.00		202,336,600	100,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	36.84359	100.00000	36.76249			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			9.39000	106.84497	9.39000	106.81788		22,475,904,000.00		2,393,600	511,196,800
Total DV23 SPOT								22,475,904,000.00		2,393,600	511,196,800
Total For DV23								22,475,904,000.00		2,393,600	511,196,800
DV23/R On 27/02/2023 Spot Bond			100.00000	16.84338	100.00000	16.80569			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	16.84338	100.00000	16.80569			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			9.73000	99.72794	9.73000	99.70177			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	99.89550	9.69000	99.86939			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	99.89550	9.69000	99.86939			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			11.00000	94.36443	11.00000	94.33651			0.00	0	0
Total DV29 SPOT									0.00	0	0
Total For DV29									0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	99.89119	10.10000	99.86399			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	99.89119	10.10000	99.86399			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC02 On 29/08/2018 Spot Bond					0.00000	101.64014			0.00	0	0
Total DVC029 SPOT									0.00	0	0
Total For DVC029									0.00	0	0
DVC03 On 23/10/2018 Spot Bond					0.00000	100.45115			0.00	0	0
Total DVC030 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 DVC030									0.00	0	0
DVF19 On 31/05/2019 Spot Bond					0.00000	102.19284			0.00	6,814,000,000	3,507,000,000
Total DVF19 SPOT									0.00	6,814,000,000	3,507,000,000
Total For DVF19									0.00	6,814,000,000	3,507,000,000
DVF20 On 29/11/2019 Spot Bond					0.00000	101.74982			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20f On 28/03/2020 Spot Bond					0.00000	101.50681			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20f On 31/08/2020 Spot Bond					0.00000	102.01020			0.00	0	0
Total DVF20C SPOT									0.00	0	0
Total For DVF20C									0.00	0	0
DVF20f On 23/10/2020 Spot Bond					0.00000	100.47599			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	101.81609			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	101.70621			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
DVF22f On 29/08/2022 Spot Bond					0.00000	101.78087			0.00	0	0
Total DVF22B SPOT									0.00	0	0
Total For DVF22B									0.00	0	0
DVF22f On 24/10/2022 Spot Bond					0.00000	100.46645			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	100.50641			0.00	0	0
Total DVF24 SPOT									0.00	0	0
Total For DVF24									0.00	0	0
E170 On 01/08/2020 Spot Bond			8.43000	109.47421	8.43000	109.44966			387,780,000,000.00	46,000,000	223,000,000
Total E170 SPOT									387,780,000,000.00	46,000,000	223,000,000
Total For E170									387,780,000,000.00	46,000,000	223,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	31.47530	100.00000	31.40602			0.00	0	0
Total E170/R207 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 E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			9.09000	104.80628	9.09000	104.78096				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			9.38500	105.12753	9.38500	105.10133				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			9.74000	105.00852	9.74000	104.98138				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			4.11000	103.96997	4.11000	103.95219				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			3.79000	95.96127	3.79000	95.94570				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	120.40296	2.25000	120.38840				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			3.78000	127.34634	3.74000	127.75306				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			3.75000	113.96057	3.75000	113.94220				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			3.75000	111.94353	3.75000	111.92549				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			3.77000	103.97180	3.77000	103.95493				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			3.76000	97.29966	3.76000	97.28394				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	120.40296	2.25000	120.38840				0.00	0	0
Total EL36/I2038 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 EL36/I2038										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.35000	102.59377	9.35000	102.56829				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.07500	108.23363	9.07500	108.20753				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.60000	100.43792	10.60000	100.40974				0.00	0	50,000,000
Total EMM03 SPOT										0.00	0	50,000,000
Total For EMM03										0.00	0	50,000,000
EMM04 On 16/05/2028 Spot Bond			10.80000	10.80000	10.80000	96.40770				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			11.05000	11.05000	11.05000	101.93658				0.00	0	1,666,666,500
Total EMM05 SPOT										0.00	0	1,666,666,500
Total For EMM05										0.00	0	1,666,666,500
EMM06 On 23/06/2025 Spot Bond			10.58000	99.84847	10.58000	100.48158				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			10.43000	101.49401	10.43000	101.19915				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			11.04000	102.81001	11.04000	88.23655				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	100.58382				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01S On 23/04/2021 Spot Bond					0.00000	100.54436				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
EPF006 On 19/08/2018 Spot Bond					0.00000	99.86420				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	101.65030				0.00	0	0
Total EPF007 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 EPF007									0.00	0	0
EPF007 On 12/09/2019 Spot Bond					0.00000	102.00134			0.00	0	0
Total EPF008 SPOT									0.00	0	0
Total For EPF008									0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	100.35404			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	102.26949			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	100.87103			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	101.84418			0.00	0	0
Total EPF014 SPOT									0.00	0	0
Total For EPF014									0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	101.71651			0.00	0	0
Total EPF015 SPOT									0.00	0	0
Total For EPF015									0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF01U SPOT									0.00	0	0
Total For EPF01U									0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF02U SPOT									0.00	0	0
Total For EPF02U									0.00	0	0
EPF03U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF03U SPOT									0.00	0	0
Total For EPF03U									0.00	0	0
EPF04U 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
EPF05U 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
EPFC34 On 06/09/2018 Spot Bond					0.00000	101.50956			0.00	0	0
Total EPFC34 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 EPFC34										0.00	0	0
EPFC3 On 06/11/2018 Spot Bond					0.00000	100.15325				0.00	0	0
Total EPFC36 SPOT										0.00	0	0
Total For EPFC36										0.00	0	0
EPFC3 On 04/03/2019 Spot Bond					0.00000	101.55488				0.00	0	0
Total EPFC37 SPOT										0.00	0	0
Total For EPFC37										0.00	0	0
EPFC3 On 03/10/2018 Spot Bond					0.00000	100.85432				0.00	0	0
Total EPFC38 SPOT										0.00	0	0
Total For EPFC38										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	98.67176				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS08 On 04/10/2018 Spot Bond					0.00000	100.83753				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	100.38434				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond					0.00000	99.90968				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	99.90010				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	99.90426				0.00	0	0

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 ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERS3C On 17/05/2019 Spot Bond					0.00000	99.88916			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	109.74400	10.00000	109.71500			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA1 On 17/08/2018 Spot Bond					0.00000	99.91366			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA2 On 17/08/2018 Spot Bond					0.00000	99.91903			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	99.61878			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	100.16568			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	100.34491			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	99.91356			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	99.91031			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			9.31000	102.99845	9.31000	102.97298		291,496,100,000,000.00	31,310,000,000	58,020,000,000	
Total ES23 SPOT								1,496,100,000,000.00	31,310,000,000	58,020,000,000	
Total For ES23								1,496,100,000,000.00	31,310,000,000	58,020,000,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.53174	10.00000	100.50508		0.00	0	0	
Total ES23/R2023 SPOT								0.00	0	0	
Total For ES23/R2023								0.00	0	0	
ES26 On 02/04/2026 Spot Bond			9.96000	91.75779	9.96000	91.73343		169,455,456,000.00	17,013,600	6,700,000,000	

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 ES26 SPOT									169,455,456,000.00	17,013,600	6,700,000,000
Total For ES26									169,455,456,000.00	17,013,600	6,700,000,000
ES26/R On 02/04/2026 Spot Bond			7.85000	102.85919	7.85000	102.83755			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			10.71500	79.29177	10.73000	79.17829			229,307,429,000.00	21,400,600	1,217,200,300
Total ES33 SPOT									229,307,429,000.00	21,400,600	1,217,200,300
Total For ES33									229,307,429,000.00	21,400,600	1,217,200,300
ES33/R On 15/09/2033 Spot Bond			7.50000	103.08787	7.50000	103.06725			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			10.95000	81.96538	10.95000	81.94151			40,950,810,000.00	3,739,800	5,801,869,900
Total ES42 SPOT									40,950,810,000.00	3,739,800	5,801,869,900
Total For ES42									40,950,810,000.00	3,739,800	5,801,869,900
ES42/R On 25/04/2042 Spot Bond			8.50000	102.55673	8.50000	102.53340			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	100.67888			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	99.14662			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	101.30686			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	101.35061			0.00	0	0
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

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 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	102.03478				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	101.14462				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	101.85556				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	100.36026				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	99.99990				0.00	0	0

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 FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.02626				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.84421				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			8.07000	101.35910	8.07000	101.33732				0.00	0	1,240,000,000
Total FRB05 SPOT										0.00	0	1,240,000,000
Total For FRB05										0.00	0	1,240,000,000
FRB12 On 02/06/2019 Spot Bond					0.00000	102.11900				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	100.55981				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			10.77500	10.77500	10.77500	100.10279				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	104.46106				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	103.60507				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	103.30784				0.00	0	0

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 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	105.93134				0.00	0	0
Total FRB18 SPOT										0.00	0	0
Total For FRB18										0.00	0	0
FRB19 On 14/04/2021 Spot Bond			11.47500	106.02784	11.47500	105.99553				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	103.51204				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	102.39180				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	108.10046				0.00	30,000,000	55,000,000
Total FRB22 SPOT										0.00	30,000,000	55,000,000
Total For FRB22										0.00	30,000,000	55,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	101.99352				0.00	0	0
Total FRB23 SPOT										0.00	0	0
Total For FRB23										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			8.19000	103.01809	8.19000	102.99564				0.00	0	100,000,000
Total FRBC21 SPOT										0.00	0	100,000,000
Total For FRBC21										0.00	0	100,000,000
FRBC2 On 21/12/2018 Spot Bond					0.00000	102.02454				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			3.36000	149.99658	3.36000	149.97397				0.00	0	180,000,000
Total FRBI22 SPOT										0.00	0	180,000,000
Total For FRBI22										0.00	0	180,000,000
FRBI23 On 07/12/2023 Spot Bond			3.40000	3.40000	3.40000	289.03595				0.00	0	1,001,000,000
Total FRBI23 SPOT										0.00	0	1,001,000,000
Total For FRBI23										0.00	0	1,001,000,000
FRBI25 On 31/01/2025 Spot Bond			3.65000	3.65000	3.65000	125.03173				0.00	0	0

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 FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.99000	170.44919	3.99000	170.42050				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			4.07500	4.07500	4.07500	85.61418				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			4.50000	4.50000	4.50000	196.20439				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			4.39000	92.10784	4.39000	92.09137				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			4.43000	92.59418	4.43000	92.71154				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			8.54000	8.54000	8.54000	82.70349				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			9.89000	9.89000	9.89000	55.57237				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			9.92000	9.92000	9.92000	54.86139				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC107 On 03/06/2021 Spot Bond					0.00000	102.14417				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC169 On 31/01/2025 Spot Bond			4.74500	4.74500	4.74500	117.16411				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC176 On 20/09/2018 Spot Bond					0.00000	101.32880				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176 On 20/09/2018 Spot Bond					0.00000	101.30095				0.00	0	0

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 FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177: On 06/08/2023 Spot Bond					0.00000	99.74201				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178: On 20/09/2020 Spot Bond					0.00000	101.49984				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179: On 06/08/2023 Spot Bond					0.00000	93.46783				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181: On 20/12/2018 Spot Bond					0.00000	102.49503				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183: On 20/12/2018 Spot Bond					0.00000	101.70064				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185: On 20/03/2019 Spot Bond					0.00000	101.37894				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188: On 20/03/2019 Spot Bond					0.00000	101.38760				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189: On 02/04/2019 Spot Bond					0.00000	101.40065				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192: On 25/11/2020 Spot Bond			10.00000	109.74400	10.00000	109.71500				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193: On 20/06/2024 Spot Bond					0.00000	101.45752				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195: On 20/06/2019 Spot Bond					0.00000	101.59960				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206: 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 FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond					0.00000	103.41167				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209 On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC210 On 20/12/2019 Spot Bond					0.00000	101.43139				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210 On 07/05/2020 Spot Bond					0.00000	100.03194				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212 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
FRC213 On 07/11/2019 Spot Bond					0.00000	100.32159				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215 On 04/11/2019 Spot Bond					0.00000	100.17048				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC219 On 31/01/2022 Spot Bond			3.92000	147.28239	3.92000	147.25799				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221 On 20/05/2020 Spot Bond					0.00000	102.05413				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225 On 31/01/2022 Spot Bond			4.78000	143.22588	4.78000	143.19887				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC233 On 20/12/2020 Spot Bond					0.00000	102.05462				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0

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 08/02/2020 Spot Bond					0.00000	104.01136				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23(On 19/10/2020 Spot Bond					0.00000	111.89004				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	104.43013				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	112.45649				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	111.80621				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	103.84064				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	103.59918				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	101.32458				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	105.20078				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	101.31140				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	101.05335				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	104.17796				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC24(On 08/02/2020 Spot Bond					0.00000	96.89653			0.00	0	0
Total FRC248 SPOT									0.00	0	0
Total For FRC248									0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	110.62640			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	104.11323			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	99.99935			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	101.47372			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	101.40163			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	102.76298			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	101.08854			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	100.51139			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	104.87193			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	105.54496	3.45500	105.52860			0.00	0	0
Total FRC260 SPOT									0.00	0	0
Total For FRC260									0.00	0	0

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 10/10/2020 Spot Bond					0.00000	100.80631				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26 On 13/07/2020 Spot Bond					0.00000	100.75067				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	101.30069				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	100.74899				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	101.62132				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	101.81638				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	103.49336				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC26 On 10/10/2020 Spot Bond					0.00000	100.81548				0.00	0	0
Total FRC268 SPOT										0.00	0	0
Total For FRC268										0.00	0	0
FRC26 On 21/10/2019 Spot Bond					0.00000	100.46337				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	99.93881				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	100.34917				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	100.35678				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC27 On 07/12/2023 Spot Bond			8.82000	101.08253	8.82000	101.59255			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	102.25751	9.80000	102.71403			0.00	0	0
Total FRC274 SPOT									0.00	0	0
Total For FRC274									0.00	0	0
FRC27 On 12/12/2020 Spot Bond					0.00000	101.00879			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	100.94040			0.00	0	0
Total FRC276 SPOT									0.00	0	0
Total For FRC276									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.56000	4.56000	4.56000	144.22457			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			4.50000	4.50000	4.50000	144.50581			0.00	0	0
Total FRC69 SPOT									0.00	0	0
Total For FRC69									0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.48000	4.48000	4.48000	144.59970			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRD01 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
FRD17 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
FRD18 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
FRD19 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
FRI33 On 28/02/2033 Spot Bond			4.51000	85.04014	4.51000	85.78745			0.00	0	0
Total FRI33 SPOT									0.00	0	0
Total For FRI33									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRI38 On 31/01/2038 Spot Bond			4.36500	100.06679	4.36500	100.04902				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	101.14196				0.00	0	34,670,000,000
Total FRJ19 SPOT										0.00	0	34,670,000,000
Total For FRJ19										0.00	0	34,670,000,000
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.25890				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	102.01089				0.00	0	7,000,000,000
Total FRJ21 SPOT										0.00	0	7,000,000,000
Total For FRJ21										0.00	0	7,000,000,000
FRJ22 On 07/03/2022 Spot Bond					0.00000	103.19614				0.00	0	7,000,000,000
Total FRJ22 SPOT										0.00	0	7,000,000,000
Total For FRJ22										0.00	0	7,000,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.22107				0.00	0	0
Total FRJ23 SPOT										0.00	0	0
Total For FRJ23										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.34973				0.00	0	10,000,000,000
Total FRJ25 SPOT										0.00	0	10,000,000,000
Total For FRJ25										0.00	0	10,000,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.17498				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS01U 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
FRS02U 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
FRS100 On 15/01/2024 Spot Bond			3.21800	3.21800	3.21800	101.11634				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			3.61000	3.61000	3.61000	111.97811				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0

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 23/01/2024 Spot Bond					0.00000	100.47368				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10: On 23/01/2024 Spot Bond					0.00000	100.47368				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10: On 31/01/2038 Spot Bond			3.75000	109.65970	3.75000	109.64203				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10: On 07/12/2033 Spot Bond			3.80000	212.74703	3.80000	212.71234				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			4.54000	97.52477	4.54000	97.50700				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			3.83000	3.83000	3.83000	211.97083				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	100.40685				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			4.00000	122.47469	4.00000	122.45413				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	110.40416	3.70500	110.38650				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			4.28000	101.33047	4.28000	101.31271				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			3.95000	209.07105	3.95000	209.03607				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			4.00000	207.86292	4.00000	207.82792				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS122 On 31/01/2025 Spot Bond			3.53000	157.05845	3.53000	110.24820			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			4.03000	207.14217	4.03000	207.10712			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			5.11000	89.77354	5.11000	89.75583			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS126 On 31/03/2028 Spot Bond			4.78000	159.75247	4.78000	159.72221			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			4.64000	96.10744	4.64000	96.08968			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			4.30000	166.15588	4.30000	166.12654			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			4.36000	165.33943	4.36000	165.30996			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			4.54000	195.34513	4.54000	195.30940			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	99.34544			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			4.57000	97.09692	4.57000	97.07915			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			4.82500	4.82500	4.82500	93.53326			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			4.35000	100.28840	4.35000	100.27063			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS137 On 31/03/2028 Spot Bond			4.17000	167.94090	4.17000	167.91185			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			4.31000	200.56044	4.31000	200.52502			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			4.30000	166.15588	4.30000	166.12654			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.30000	166.15588	4.30000	166.12654			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS145 On 31/03/2028 Spot Bond			4.59000	162.25237	4.59000	162.22247			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS146 On 31/01/2025 Spot Bond			4.30000	120.31341	4.30000	120.29225			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS147 On 31/01/2022 Spot Bond			3.62000	148.72916	3.62000	148.70571			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.65000	161.45806	4.65000	161.42804			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS150 On 31/03/2028 Spot Bond			4.69000	160.93103	4.69000	160.90094			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS151 On 31/01/2025 Spot Bond			4.27000	120.52759	4.27000	120.50649			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.66000	161.32612	4.66000	161.29609			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS153 On 31/03/2028 Spot Bond			4.70000	4.70000	4.70000	160.76947			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS157 On 19/05/2019 Spot Bond					0.00000	126.70631				0.00	0	0
Total FRS157 SPOT										0.00	0	0
Total For FRS157										0.00	0	0
FRS158 On 20/06/2022 Spot Bond					0.00000	70.92840				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS159 On 06/06/2023 Spot Bond					0.00000	77.42561				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS160 On 06/06/2024 Spot Bond					0.00000	80.49872				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS161 On 06/06/2025 Spot Bond					0.00000	81.66086				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS162 On 20/06/2022 Spot Bond					0.00000	57.70081				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS163 On 06/06/2023 Spot Bond					0.00000	63.57621				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS164 On 06/06/2024 Spot Bond					0.00000	68.26012				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS165 On 06/06/2025 Spot Bond					0.00000	70.29835				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS166 On 01/08/2021 Spot Bond					0.00000	34.96728				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	48.64743				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS168 On 01/08/2022 Spot Bond					0.00000	47.07213				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS166 On 01/08/2021 Spot Bond					0.00000	36.26444				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS170 On 01/08/2022 Spot Bond					0.00000	170.19134				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS171 On 16/10/2022 Spot Bond					0.00000	100.66583				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS172 On 16/10/2024 Spot Bond					0.00000	100.70730				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS173 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
FRS174 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
FRS175 On 26/01/2024 Spot Bond					0.00000	61.54022				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS176 On 26/01/2024 Spot Bond					0.00000	61.54012				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS177 On 19/07/2024 Spot Bond					0.00000	84.18355				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS178 On 02/08/2019 Spot Bond					0.00000	101.66435				0.00	0	0
Total FRS178 SPOT										0.00	0	0
Total For FRS178										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.32000	3.32000	3.32000	290.10154				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			3.21000	3.21000	3.21000	291.57434				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS43 On 07/12/2023 Spot Bond			3.93000	3.93000	3.93000	282.09327			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			3.41000	149.75187	3.41000	149.72910			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	100.40538			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			3.11000	151.22727	3.11000	151.20547			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	100.16654			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			3.59000	106.43600	3.59000	106.41930			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			3.32000	82.94265	3.32000	113.26584			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			3.46000	3.46000	3.46000	126.45650			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			3.49000	3.49000	3.49000	126.23033			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			4.12000	4.12000	4.12000	279.65295			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 27/08/2018 Spot Bond					0.00000	101.84418			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX19 On 15/11/2019 Spot Bond			8.11000	103.24344	8.11000	103.22114			16,220,000,000,000.00	2,000,000,000	2,000,000,000
Total FRX19 SPOT									16,220,000,000,000.00	2,000,000,000	2,000,000,000
Total For FRX19									16,220,000,000,000.00	2,000,000,000	2,000,000,000
FRX20 On 01/10/2020 Spot Bond			8.32500	104.02469	8.32500	104.00151			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			8.98000	8.98000	8.98000	98.97650			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.47000	107.86697	9.47000	107.83971			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX25 On 26/07/2025 Spot Bond			9.68000	106.13170	9.68000	100.81509			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			9.83000	101.66338	9.83000	101.63673			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX27 On 07/03/2027 Spot Bond			9.86000	106.29567	9.86000	106.26788			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			10.05000	106.42782	10.05000	100.91812			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			10.36500	96.29216	10.36500	96.26573			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			10.58000	97.16175	10.58000	97.13408			0.00	0	0
Total FRX31 SPOT									0.00	0	0
Total For FRX31									0.00	0	0
FRX32 On 31/03/2032 Spot Bond			10.51000	100.91340	10.51000	103.92576			0.00	0	0
Total FRX32 SPOT									0.00	0	0
Total For FRX32									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			11.40000	74.36826	11.40000	74.34573			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS1A5 On 20/09/2018 Spot Bond					0.00000	101.23650				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/09/2018 Spot Bond					0.00000	101.31065				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/09/2018 Spot Bond					0.00000	101.32880				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/09/2018 Spot Bond					0.00000	101.51920				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										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
FS2A5 On 20/02/2019 Spot Bond					0.00000	101.93250				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	101.95066				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	102.00808				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	102.26069				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	101.96265				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	102.28195				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			100.00000	100.00000	100.00000	100.00000			0.00	0	20,000,000,000
Total FS6A1 SPOT									0.00	0	20,000,000,000
Total For FS6A1									0.00	0	20,000,000,000
FS6A2 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		920,000,000,000,000.00	29,200,000,000	40,000,000,000	
Total FS6A2 SPOT								920,000,000,000,000.00	29,200,000,000	40,000,000,000	
Total For FS6A2								920,000,000,000,000.00	29,200,000,000	40,000,000,000	
FS6A3 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		533,000,000,000,000.00	5,330,000,000	40,000,000,000	
Total FS6A3 SPOT								533,000,000,000,000.00	5,330,000,000	40,000,000,000	
Total For FS6A3								533,000,000,000,000.00	5,330,000,000	40,000,000,000	
FS6B1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	15,000,000,000	
Total FS6B1 SPOT								0.00	0	15,000,000,000	
Total For FS6B1								0.00	0	15,000,000,000	
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	5,000,000,000	
Total FS6C1U SPOT								0.00	0	5,000,000,000	
Total For FS6C1U								0.00	0	5,000,000,000	
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	3,500,000,000	
Total FS6D1U SPOT								0.00	0	3,500,000,000	
Total For FS6D1U								0.00	0	3,500,000,000	
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	10,000,000,000	
Total FS6E1U SPOT								0.00	0	10,000,000,000	
Total For FS6E1U								0.00	0	10,000,000,000	
GBL02 On 15/10/2018 Spot Bond					0.00000	100.70980		0.00	0	0	
Total GBL02 SPOT								0.00	0	0	
Total For GBL02								0.00	0	0	
GBL03 On 16/11/2020 Spot Bond					0.00000	99.92293		0.00	0	0	
Total GBL03 SPOT								0.00	0	0	
Total For GBL03								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GBL04 On 05/06/2021 Spot Bond					0.00000	101.87943				0.00	0	0
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
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	101.83904				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	101.86089				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	102.00288				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	102.17760				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	102.28677				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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GRT07 On 21/02/2024 Spot Bond					0.00000	100.67604			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	101.52984			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0
GRT09 On 15/10/2018 Spot Bond					0.00000	100.76937			0.00	0	0
Total GRT09 SPOT									0.00	0	0
Total For GRT09									0.00	0	0
GRT10 On 13/05/2019 Spot Bond					0.00000	100.42430			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	99.99994			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	101.76855			0.00	0	0
Total GRT12 SPOT									0.00	0	0
Total For GRT12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT13 On 15/04/2020 Spot Bond					0.00000	100.65536				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	102.26553				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	100.73408				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	101.50374				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			9.67000	105.19168	9.67000	105.16454				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	101.55201				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	102.34014				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	101.00002				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			10.23000	98.83746	10.23000	101.60982				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	100.65150				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	100.90464				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	101.44255				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT25 On 09/03/2025 Spot Bond					0.00000	101.49388			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	101.54703			0.00	0	0
Total GRT26G SPOT									0.00	0	0
Total For GRT26G									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
HC2T2 On 05/10/2018 Spot Bond					0.00000	100.88184			0.00	0	0
Total HC2T2 SPOT									0.00	0	0
Total For HC2T2									0.00	0	0
HC5T1 On 29/10/2018 Spot Bond					0.00000	101.71494			0.00	0	0
Total HC5T1 SPOT									0.00	0	0
Total For HC5T1									0.00	0	0
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	100.42956			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	100.99030			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	100.79950			0.00	0	0
Total HILB06 SPOT									0.00	0	0
Total For HILB06									0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	100.80937			0.00	0	0
Total HILB07 SPOT									0.00	0	0
Total For HILB07									0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	101.06621			0.00	0	0
Total HILB08 SPOT									0.00	0	0
Total For HILB08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB09 On 29/03/2025 Spot Bond					0.00000	101.10256			0.00	20,000,000	10,000,000
Total HILB09 SPOT									0.00	20,000,000	10,000,000
Total For HILB09									0.00	20,000,000	10,000,000
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	109.74400	10.00000	109.71500			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF06 On 20/02/2020 Spot Bond					0.00000	99.82363			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	100.77024			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	100.83739			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	101.03631			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			8.50000	102.57972	8.50000	102.55652			0.00	0	0
Total HWAY20 SPOT									0.00	0	0
Total For HWAY20									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			100.00000	28.44119	100.00000	28.37859			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			3.68500	285.32327	3.68500	285.27760			0.00	0	0
Total HWAY23 SPOT									0.00	0	0
Total For HWAY23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2 On 07/12/2024 Spot Bond			3.85000	3.85000	3.85000	286.53337			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			3.64000	85.42931	3.64000	98.90134			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			10.54000	90.47971	10.54000	90.45446			0.00	0	1,590,000,000
Total HWAY34 SPOT									0.00	0	1,590,000,000
Total For HWAY34									0.00	0	1,590,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.54003	100.00000	9.51903			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			10.54000	90.24785	10.54000	90.22267			0.00	0	300,000,000
Total HWAY35 SPOT									0.00	0	300,000,000
Total For HWAY35									0.00	0	300,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.53991	100.00000	9.51891			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	100.65242			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	101.52899			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	109.74400	10.00000	109.71500			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			2.85000	131.17349	2.85000	131.15550		5,420,942,535,000.00	1,902,085,100	45,162,700,000	
Total I2025 SPOT								5,420,942,535,000.00	1,902,085,100	45,162,700,000	
Total For I2025								5,420,942,535,000.00	1,902,085,100	45,162,700,000	
I2029 On 31/03/2029 Spot Bond			3.00000	99.86648	3.00000	99.85233		57,559,692,600,000.00	19,186,564,200	70,569,000,000	
Total I2029 SPOT								57,559,692,600,000.00	19,186,564,200	70,569,000,000	
Total For I2029								57,559,692,600,000.00	19,186,564,200	70,569,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033 On 28/02/2033 Spot Bond			3.01000	102.96789	3.01000	102.95333			5,312,951,000.00	1,765,100	228,077,565,100
Total I2033 SPOT									5,312,951,000.00	1,765,100	228,077,565,100
Total For I2033									5,312,951,000.00	1,765,100	228,077,565,100
I2038 On 31/01/2038 Spot Bond			3.03000	122.32920	2.99000	123.06539			25,158,827,199,000.00	8,303,243,300	170,472,300,000
Total I2038 SPOT									25,158,827,199,000.00	8,303,243,300	170,472,300,000
Total For I2038									25,158,827,199,000.00	8,303,243,300	170,472,300,000
I2046 On 31/03/2046 Spot Bond			3.01500	118.72719	3.01500	118.71032			612,699,255,000.00	203,217,000	166,007,500,000
Total I2046 SPOT									612,699,255,000.00	203,217,000	166,007,500,000
Total For I2046									612,699,255,000.00	203,217,000	166,007,500,000
I2050 On 31/12/2050 Spot Bond			3.05000	122.71119	3.03000	123.21741			51,146,640,720,000.00	16,769,390,400	131,131,144,608
Total I2050 SPOT									51,146,640,720,000.00	16,769,390,400	131,131,144,608
Total For I2050									51,146,640,720,000.00	16,769,390,400	131,131,144,608
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
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	101.85000			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			9.14500	9.14500	9.14500	101.75297			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	102.37232			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	100.63383			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	100.15601			0.00	0	0
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL108 On 22/11/2019 Spot Bond					0.00000	99.81026				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			3.78000	284.08398	3.78000	284.03779				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	101.46071				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	99.83270				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	99.83269				0.00	10,000,000,000	5,000,000,000
Total IBL113 SPOT										0.00	10,000,000,000	5,000,000,000
Total For IBL113										0.00	10,000,000,000	5,000,000,000
IBL114 On 21/05/2022 Spot Bond					0.00000	99.82501				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	99.82768				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	101.20404				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	100.68785				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	100.44820				0.00	0	0
Total IBL118 SPOT										0.00	0	0
Total For IBL118										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.21000	3.21000	3.21000	150.71145				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	109.74400	10.00000	109.71500				0.00	0	0
Total IBL43/JIBAR SPOT										0.00	0	0
Total For IBL43/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
IBL45 On 21/12/2018 Spot Bond			8.04000	8.04000	8.04000	101.10480			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			8.25000	8.25000	8.25000	99.24601			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			9.10000	100.29061	9.10000	100.26636			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL56 On 31/01/2019 Spot Bond					0.00000	100.31688			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			7.78000	100.62456	7.78000	100.60335			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			9.83000	101.69211	9.83000	101.66517			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	100.97020			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	100.45363			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	100.32212			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			3.91000	147.33034	3.91000	147.30598			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IBL73 On 19/08/2018 Spot Bond					0.00000	99.87262			0.00	0	0
Total IBL73 SPOT									0.00	0	0
Total For IBL73									0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	100.76573			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL76 On 25/11/2018 Spot Bond					0.00000	102.03980				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	102.50017				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			9.88000	102.70954	9.88000	102.68262				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			7.61000	101.48753	7.61000	101.46708				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
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	100.48534				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	101.21755				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	100.25247				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	100.93316				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			7.91000	103.59754	7.91000	103.57570				0.00	0	0
Total IBL87 SPOT										0.00	0	0
Total For IBL87										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL88 On 20/05/2021 Spot Bond			9.27500	104.88190	9.27500	104.85607			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	21.98929	100.00000	21.94089			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	101.95202			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
IBL92 On 12/01/2020 Spot Bond					0.00000	100.76315			0.00	0	0
Total IBL92 SPOT									0.00	0	0
Total For IBL92									0.00	0	0
IBL93 On 31/08/2018 Spot Bond					0.00000	101.71613			0.00	0	0
Total IBL93 SPOT									0.00	0	0
Total For IBL93									0.00	0	0
IBL94 On 06/09/2019 Spot Bond					0.00000	101.73074			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	102.94726			0.00	0	0
Total IBL95 SPOT									0.00	0	0
Total For IBL95									0.00	0	0
IBL96 On 21/09/2019 Spot Bond					0.00000	101.23274			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	100.96021			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	101.61424			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			7.78000	104.16470	7.78000	104.14298			0.00	0	0
Total IBL99 SPOT									0.00	0	0
Total For IBL99									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	13.48628	100.00000	13.45610				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	101.47251				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	100.39473				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	100.60705				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.77500	101.72724	8.77500	101.70338				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond					0.00000	102.39780				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			9.81000	100.90227	9.81000	100.87602				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	99.99986				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			11.50000	101.37953	11.50000	101.32013				0.00	0	100,000,000
Total IDCG08 SPOT										0.00	0	100,000,000
Total For IDCG08										0.00	0	100,000,000
IDCG09 On 05/12/2019 Spot Bond					0.00000	101.62045				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	101.64471				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG11 On 05/12/2026 Spot Bond			10.63000	102.95549	10.63000	102.92636				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	100.41889				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	100.43146				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	101.28508				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	101.39517				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1U 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	6.45274	100.00000	6.43845				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			8.93000	100.52884	8.93000	100.50484				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			7.92500	104.88676	7.92500	104.86450				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IN302U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN302U SPOT									0.00	0	0
Total For IN302U									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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IN374U On 13/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN374U SPOT									0.00	0	0
Total For IN374U									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
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	109.74400	10.00000	109.71500			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0
ING228 On 22/09/2018 Spot Bond					0.00000	101.33695			0.00	0	0
Total ING228 SPOT									0.00	0	0
Total For ING228									0.00	0	0
ING232 On 04/10/2018 Spot Bond					0.00000	100.86451			0.00	0	0
Total ING232 SPOT									0.00	0	0
Total For ING232									0.00	0	0
ING335 On 15/08/2019 Spot Bond					0.00000	100.89465			0.00	0	0
Total ING335 SPOT									0.00	0	0
Total For ING335									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING360 On 22/09/2022 Spot Bond					0.00000	101.36537				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	101.78850				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	100.31418				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	100.29927				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	100.32028				0.00	0	0
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	100.04227				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	101.57278				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	100.10725				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			11.57500	102.62560	11.57500	102.59422				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	102.24482				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	109.74400	10.00000	109.71500				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	101.30280				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	101.65936			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	101.54043			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	101.65510			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	101.36279			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	101.22442			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	101.23853			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	101.25263			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	101.29898			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	101.34768			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	101.44104			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF24 On 05/02/2023 Spot Bond					0.00000	100.16451			0.00	0	0
Total IPF24 SPOT									0.00	0	0
Total For IPF24									0.00	0	0
IPFC19 On 26/10/2018 Spot Bond					0.00000	100.36557			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	100.10396	2.75000	100.09654			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			6.26000	141.74039	6.26000	141.70800			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV025 On 12/09/2019 Spot Bond					0.00000	102.16828			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	100.58172			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			4.85000	4.85000	4.85000	116.43943			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			4.85000	4.85000	4.85000	116.43943			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	101.70977			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2018 Spot Bond					0.00000	99.97851			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	100.53862			0.00	0	0
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV034 On 11/02/2021 Spot Bond			11.47500	102.20362	11.47500	102.17264				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	108.76117				0.00	20,000,000	10,000,000
Total IV035 SPOT										0.00	20,000,000	10,000,000
Total For IV035										0.00	20,000,000	10,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	100.64685				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	101.50892				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			5.36000	5.36000	5.36000	140.53565				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	104.70005				0.00	0	0
Total IV040 SPOT										0.00	0	0
Total For IV040										0.00	0	0
IV041 On 29/09/2021 Spot Bond			11.82500	104.82624	11.82500	104.79352				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	99.79687				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			11.71500	11.71500	11.71500	104.89295				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	100.39488				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			4.91000	142.62420	4.91000	142.59682				0.00	0	2,220,000,000
Total IV045 SPOT										0.00	0	2,220,000,000
Total For IV045										0.00	0	2,220,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	101.57910				0.00	0	0
Total IV046 SPOT										0.00	0	0
Total For IV046										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			4.96000	157.42524	4.96000	157.39467			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
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
IVA833 On 16/08/2018 Spot Bond			7.25000	7.25000	7.25000	99.82155			0.00	0	0
Total IVA833 SPOT									0.00	0	0
Total For IVA833									0.00	0	0
IVA852 On 23/08/2018 Spot Bond			7.25000	7.25000	7.25000	99.68320			0.00	0	0
Total IVA852 SPOT									0.00	0	0
Total For IVA852									0.00	0	0
IVA853 On 06/09/2018 Spot Bond			7.35000	7.35000	7.35000	99.39952			0.00	0	0
Total IVA853 SPOT									0.00	0	0
Total For IVA853									0.00	0	0
IVA854 On 13/09/2018 Spot Bond			7.35000	7.35000	7.35000	99.26044			0.00	0	0
Total IVA854 SPOT									0.00	0	0
Total For IVA854									0.00	0	0
IVA855 On 20/09/2018 Spot Bond			7.35000	7.35000	7.35000	99.12175			0.00	0	0
Total IVA855 SPOT									0.00	0	0
Total For IVA855									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA856 On 27/09/2018 Spot Bond			7.35000	7.35000	7.35000	98.98345			0.00	0	0
Total IVA856 SPOT									0.00	0	0
Total For IVA856									0.00	0	0
IVA857 On 04/10/2018 Spot Bond			7.45000	7.45000	7.45000	98.83002			0.00	0	0
Total IVA857 SPOT									0.00	0	0
Total For IVA857									0.00	0	0
IVA859 On 18/10/2018 Spot Bond			7.45000	7.45000	7.45000	98.55170			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			7.45000	7.45000	7.45000	98.27494			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			100.00000	100.00000	100.00000	100.00000		490,000,000,000,000.00	4,900,000,000	4,900,000,000	
Total IVA863 SPOT								10,000,000,000,000.00	4,900,000,000	4,900,000,000	
Total For IVA863								10,000,000,000,000.00	4,900,000,000	4,900,000,000	
IVC005 On 25/11/2020 Spot Bond			10.00000	109.74400	10.00000	109.71500			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	100.99021			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0
IVC033 On 30/06/2019 Spot Bond					0.00000	100.99655			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	101.01931			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	98.98757			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			8.38000	101.51041	8.38000	101.48777			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	52.87907	100.00000	52.76268			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			9.34500	100.53545	9.34500	100.51049				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	99.81763				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	101.41341				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	100.03839				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC065 On 10/09/2018 Spot Bond					0.00000	101.54706				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC070 On 20/01/2019 Spot Bond					0.00000	100.87779				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	100.53130				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC081 On 14/07/2019 Spot Bond					0.00000	100.70044				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	102.02694				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	101.93839				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			10.19500	103.66952	10.19500	103.64136				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC097 On 29/06/2021 Spot Bond					0.00000	101.15144			0.00	20,000,000	10,000,000
Total IVC097 SPOT									0.00	20,000,000	10,000,000
Total For IVC097									0.00	20,000,000	10,000,000
IVC102 On 31/01/2020 Spot Bond					0.00000	100.34995			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	101.16970			0.00	0	0
Total IVC103 SPOT									0.00	0	0
Total For IVC103									0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	101.63257			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	101.49818			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	101.15753			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	100.36742			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	99.82956			0.00	0	0
Total IVC109 SPOT									0.00	0	0
Total For IVC109									0.00	0	0
IVC110 On 19/05/2021 Spot Bond			9.84500	102.10283	9.84500	102.07616			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	99.84828			0.00	0	0
Total IVC111 SPOT									0.00	0	0
Total For IVC111									0.00	0	0
IVC113 On 26/08/2018 Spot Bond					0.00000	101.85469			0.00	0	0
Total IVC113 SPOT									0.00	0	0
Total For IVC113									0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	101.51434			0.00	0	0
Total IVC114 SPOT									0.00	0	0
Total For IVC114									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC116 On 16/08/2020 Spot Bond					0.00000	99.92739				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	99.82078				0.00	0	0
Total IVC119 SPOT										0.00	0	0
Total For IVC119										0.00	0	0
IVC121 On 22/09/2018 Spot Bond					0.00000	101.23835				0.00	0	0
Total IVC121 SPOT										0.00	0	0
Total For IVC121										0.00	0	0
IVC122 On 20/01/2020 Spot Bond					0.00000	100.84116				0.00	0	0
Total IVC122 SPOT										0.00	0	0
Total For IVC122										0.00	0	0
IVC124 On 17/09/2018 Spot Bond					0.00000	101.37807				0.00	0	0
Total IVC124 SPOT										0.00	0	0
Total For IVC124										0.00	0	0
IVC126 On 30/04/2019 Spot Bond					0.00000	100.34565				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	101.06940				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	101.10397				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	101.06600				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	100.50381				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	100.55057				0.00	0	0
Total IVC131 SPOT										0.00	0	0
Total For IVC131										0.00	0	0
IVC132 On 31/05/2019 Spot Bond					0.00000	101.69404				0.00	0	0
Total IVC132 SPOT										0.00	0	0
Total For IVC132										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	101.47168			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	100.40315			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	100.31169			0.00	0	0
Total IVC135 SPOT									0.00	0	0
Total For IVC135									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
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
IVF41U On 16/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF41U SPOT									0.00	0	0
Total For IVF41U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	100.36386			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	101.50484			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	101.67452			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	101.14535			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0
KAP007 On 26/10/2021 Spot Bond			9.39500	105.30258	9.39500	105.27617			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	102.43138			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	101.97169			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	101.98553			0.00	0	0
Total KAP010 SPOT									0.00	0	0
Total For KAP010									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP012 On 01/12/2022 Spot Bond					0.00000	101.79005			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	100.83836			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	101.71276			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	100.80892			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			10.02000	124.46773	10.02000	124.43466			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	101.59240			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	100.39877			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/JIBAR 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			9.68000	101.94024	9.68000	101.91405			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/R207 On 28/11/2019 Spot Bond			9.62000	102.01146	9.62000	101.98542			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0
LBK12U On 25/02/2020 Spot Bond			9.71000	104.55333	9.71000	104.52595			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK15 On 12/10/2021 Spot Bond					0.00000	104.70822			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	101.83928			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	102.31232			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	104.83125			0.00	0	500,000,000
Total LBK18 SPOT									0.00	0	500,000,000
Total For LBK18									0.00	0	500,000,000
LBK20 On 08/06/2022 Spot Bond			9.93000	102.67934	9.93000	102.65215			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
LBK21 On 04/09/2018 Spot Bond					0.00000	101.55147			0.00	0	0
Total LBK21 SPOT									0.00	0	0
Total For LBK21									0.00	0	0
LBK22 On 04/09/2020 Spot Bond					0.00000	101.81791			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	101.73872			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			10.08000	104.46134	10.08000	104.43328			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
LBK25 On 25/03/2019 Spot Bond					0.00000	101.09066			0.00	0	0
Total LBK25 SPOT									0.00	0	0
Total For LBK25									0.00	0	0
LBK26 On 23/03/2021 Spot Bond					0.00000	101.35104			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	101.23037			0.00	0	0
Total LBK27 SPOT									0.00	0	0
Total For LBK27									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK28 On 15/05/2028 Spot Bond			10.89500	100.62496	10.89500	100.59596			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			9.88000	101.15742	9.88000	101.13077			0.00	0	0
Total LBK29 SPOT									0.00	0	0
Total For LBK29									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			8.83000	100.60211	8.83000	100.57810			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	102.74110			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			9.98000	104.38501	9.98000	104.35723			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	101.83796			0.00	0	0
Total LGL07 SPOT									0.00	0	0
Total For LGL07									0.00	0	0
LGL08 On 28/02/2023 Spot Bond					0.00000	104.13782			0.00	0	0
Total LGL08 SPOT									0.00	0	0
Total For LGL08									0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	104.72271			0.00	20,000,000	10,000,000
Total LGL09 SPOT									0.00	20,000,000	10,000,000
Total For LGL09									0.00	20,000,000	10,000,000
LHC04U On 21/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC04U SPOT									0.00	0	0
Total For LHC04U									0.00	0	0
LHL17 On 14/11/2018 Spot Bond					0.00000	100.58888			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			9.61000	104.13753	9.61000	104.11077			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			13.68000	104.20680	13.68000	104.16934			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL26 On 13/11/2020 Spot Bond					0.00000	99.99936			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	99.99890			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	99.99878			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	104.64493			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	99.83199			0.00	0	0
Total LRFA2 SPOT									0.00	0	0
Total For LRFA2									0.00	0	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	100.54603			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	99.81002			0.00	0	0
Total LRFC2 SPOT									0.00	0	0
Total For LRFC2									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	103.23585			0.00	0	0
Total MAQ0A3 SPOT									0.00	0	0
Total For MAQ0A3									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	103.37975			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0
Total For MAQ0A4									0.00	0	0
MAQ0J On 28/02/2020 Spot Bond					0.00000	103.43987			0.00	0	0
Total MAQ0J1 SPOT									0.00	0	0
Total For MAQ0J1									0.00	0	0
MAQ0J On 28/12/2020 Spot Bond					0.00000	103.33494			0.00	0	0
Total MAQ0J2 SPOT									0.00	0	0
Total For MAQ0J2									0.00	0	0
MAQ11 On 09/11/2018 Spot Bond					0.00000	100.05964			0.00	0	0
Total MAQ111 SPOT									0.00	0	0
Total For MAQ111									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ11 On 10/12/2018 Spot Bond					0.00000	101.35841				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	100.28198				0.00	0	0
Total MAQ117 SPOT										0.00	0	0
Total For MAQ117										0.00	0	0
MAQ12 On 08/08/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total MAQ122 SPOT										0.00	0	0
Total For MAQ122										0.00	0	0
MAQ12 On 16/10/2018 Spot Bond					0.00000	98.73332				0.00	0	0
Total MAQ123 SPOT										0.00	0	0
Total For MAQ123										0.00	0	0
MAQ12 On 24/08/2018 Spot Bond					0.00000	99.78578				0.00	0	0
Total MAQ124 SPOT										0.00	0	0
Total For MAQ124										0.00	0	0
MAQ12 On 08/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			893,000,000,000,000.00	68,930,000,000	29,000,000,000	
Total MAQ125 SPOT									13,000,000,000,000.00	68,930,000,000	29,000,000,000	
Total For MAQ125									13,000,000,000,000.00	68,930,000,000	29,000,000,000	
MBF04 On 17/08/2018 Spot Bond					0.00000	99.92495				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04 On 07/06/2019 Spot Bond					0.00000	101.87979				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	101.79392				0.00	0	1,500,000,000
Total MBF049 SPOT										0.00	0	1,500,000,000
Total For MBF049										0.00	0	1,500,000,000
MBF05 On 17/05/2019 Spot Bond					0.00000	100.45409				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
MBF05 On 28/09/2019 Spot Bond					0.00000	101.52094				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF05: On 27/03/2020 Spot Bond					0.00000	101.49746			0.00	0	0
Total MBF055 SPOT									0.00	0	0
Total For MBF055									0.00	0	0
MBF05: On 28/08/2018 Spot Bond					0.00000	101.63189			0.00	0	0
Total MBF056 SPOT									0.00	0	0
Total For MBF056									0.00	0	0
MBF05: On 28/08/2020 Spot Bond					0.00000	102.12429			0.00	0	0
Total MBF057 SPOT									0.00	0	0
Total For MBF057									0.00	0	0
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	99.83527			0.00	0	0
Total MBF059 SPOT									0.00	0	0
Total For MBF059									0.00	0	0
MBP03: On 12/09/2019 Spot Bond					0.00000	101.42979			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	100.74696			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	101.71805			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	100.24992			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	99.79143			0.00	0	0
Total MBP039 SPOT									0.00	0	0
Total For MBP039									0.00	0	0
MBP04: On 23/02/2023 Spot Bond					0.00000	99.78738			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	100.69458			0.00	0	0
Total MBP041 SPOT									0.00	0	0
Total For MBP041									0.00	0	0

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 26/04/2021 Spot Bond					0.00000	100.40340				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	100.38165				0.00	0	0
Total MBP043 SPOT										0.00	0	0
Total For MBP043										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.01000	103.60021	8.01000	103.57798				0.00	0	0
Total MBSA01 SPOT										0.00	0	0
Total For MBSA01										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	103.60669	8.00000	103.58449				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			7.94000	103.54180	7.94000	103.51977				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	102.91904	8.91000	102.89452				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	100.88742				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	100.92229				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.03000	101.45588	8.03000	101.43424				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			9.60000	102.23152	9.60000	102.20547				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	101.21885				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			9.48000	9.48000	9.48000	102.29446				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MMF10 On 15/12/2024 Spot Bond					0.00000	102.02235				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	102.18639				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	102.77483				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	102.00823				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	101.27296				0.00	0	0
Total MMIG01 SPOT										0.00	0	0
Total For MMIG01										0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			9.42500	9.42500	9.42500	105.50086				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	101.93185				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			11.48000	11.48000	11.48000	99.17990				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			10.13000	10.13000	10.13000	102.38037				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	101.44423				0.00	0	0
Total MMIG06 SPOT										0.00	0	0
Total For MMIG06										0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	101.75099				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	101.25606				0.00	17,400,000	508,700,000
Total MTN07 SPOT										0.00	17,400,000	508,700,000
Total For MTN07										0.00	17,400,000	508,700,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN08 On 11/10/2020 Spot Bond					0.00000	101.28511			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	101.32809			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	102.22501			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	101.83980			0.00	0	0
Total MTN11 SPOT									0.00	0	0
Total For MTN11									0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	101.91586			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	101.71832			0.00	0	0
Total MTN13 SPOT									0.00	0	0
Total For MTN13									0.00	0	0
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	100.11633			0.00	0	0
Total MWAR01 SPOT									0.00	0	0
Total For MWAR01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MWAR(On 22/02/2021 Spot Bond					0.00000	99.79194				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
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
N5D23 On 20/09/2019 Spot Bond					0.00000	101.41524				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond					0.00000	109.35350				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
N6A19 On 20/12/2018 Spot Bond					0.00000	101.16310				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	101.52183				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	101.25389				0.00	20,000,000,000	0
Total N6C26 SPOT										0.00	20,000,000,000	0
Total For N6C26										0.00	20,000,000,000	0
N6D26 On 21/12/2020 Spot Bond					0.00000	101.26856				0.00	0	0
Total N6D26 SPOT										0.00	0	0
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	101.34319				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	101.59186				0.00	0	0
Total N6F26 SPOT										0.00	0	0
Total For N6F26										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N6G26 On 22/03/2021 Spot Bond					0.00000	101.91299			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			9.78000	96.73060	9.78000	96.70550			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			9.17500	101.89422	9.17500	101.86925			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NAM03 On 01/08/2023 Spot Bond			9.73000	101.62298	9.73000	101.59675			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			10.48000	100.52190	10.48000	100.49400			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			8.53000	102.66333	8.53000	102.64003			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			8.57000	105.60814	8.57000	105.58406			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	103.75540	9.38000	103.72956			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			9.53000	104.74764	9.53000	104.72115			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK14/ On 25/06/2021 Spot Bond			8.89500	102.22862	8.89500	102.20432			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			9.52500	97.92934	9.52500	97.90458			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			9.61500	99.21908	9.61500	99.19376		384,600,000,000.00	40,000,000	40,000,000	
Total NBK16A SPOT								384,600,000,000.00	40,000,000	40,000,000	
Total For NBK16A								384,600,000,000.00	40,000,000	40,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK17/ On 22/04/2026 Spot Bond			9.79000	103.92175	9.79000	103.89462			0.00	0	1,220,000,000
Total NBK17A SPOT									0.00	0	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000
NBK18/ On 01/06/2020 Spot Bond			8.52500	103.05058	8.52500	103.02708			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			9.67500	101.81262	9.67500	101.78634			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			9.82000	104.95984	9.82000	104.93235			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	101.36953			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			10.24000	102.92642	10.24000	102.89850			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			9.87000	103.03305	9.87000	103.00608			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			9.75000	107.28126	9.75000	107.25351			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	100.06973			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			9.83000	109.17247	9.83000	109.14402			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
NBK24I On 11/02/2022 Spot Bond					0.00000	99.99998			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25/ On 17/02/2023 Spot Bond			9.43000	9.43000	9.43000	104.32106			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK25I On 12/02/2025 Spot Bond					0.00000	101.37828			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26I On 10/05/2023 Spot Bond			100.00000	15.10994	100.00000	15.07668			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	102.69833			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			10.03000	108.80534	10.03000	108.77641			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			9.78000	101.20740	9.78000	101.18113			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	101.95073			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			9.98000	103.20149	9.98000	103.17417			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	100.25142			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			9.54500	104.86899	9.54500	104.84198			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	101.19217			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	99.90174			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	101.77055			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK33I On 10/05/2019 Spot Bond					0.00000	100.49081			0.00	0	2,500,000,000
Total NBK33B SPOT									0.00	0	2,500,000,000
Total For NBK33B									0.00	0	2,500,000,000
NBK34I On 10/05/2021 Spot Bond					0.00000	101.52151			0.00	1,000,000,000	1,000,000,000
Total NBK34B SPOT									0.00	1,000,000,000	1,000,000,000
Total For NBK34B									0.00	1,000,000,000	1,000,000,000
NBK35I On 10/05/2023 Spot Bond					0.00000	102.13817			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	103.01513			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	100.43705			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	101.95772			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			7.59000	108.71543	7.59000	108.69342			0.00	0	0
Total NBK3A SPOT									0.00	0	0
Total For NBK3A									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	53.32293	100.00000	53.20555			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			11.25500	11.25500	11.25500	51.57487			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	100.32727			0.00	0	0
Total NBK40B SPOT									0.00	0	0
Total For NBK40B									0.00	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	102.16040			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	102.55354			0.00	0	0
Total NBK42B SPOT									0.00	0	0
Total For NBK42B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK43I On 20/02/2024 Spot Bond					0.00000	102.41562				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	99.95841				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	100.51156				0.00	0	180,000,000
Total NBK45B SPOT										0.00	0	180,000,000
Total For NBK45B										0.00	0	180,000,000
NBK46I On 15/08/2025 Spot Bond					0.00000	99.95596				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	99.95448				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	100.62896				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	101.32873				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			10.42500	105.21465	10.42500	105.18560				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	101.32140				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			10.46000	104.29349	10.46000	104.26460				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	101.32873				0.00	0	0
Total NCLN87 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 NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.34033				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	101.35498				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	101.26724				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond					0.00000	100.83087				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										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	102.23321				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2019 Spot Bond			8.31000	8.31000	8.31000	104.97559				0.00	0	440,000,000
Total NED15 SPOT										0.00	0	440,000,000

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 NED15										0.00	0	440,000,000
NED16 On 08/04/2019 Spot Bond					0.00000	101.61230				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	100.75146				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	100.75040				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	103.87018				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			10.28000	103.01222	10.28000	102.98415				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	107.96436				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	106.53040				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	99.93893				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	106.91662				0.00	120,000,000	60,000,000
Total NGL01 SPOT										0.00	120,000,000	60,000,000
Total For NGL01										0.00	120,000,000	60,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	107.01917				0.00	0	0
Total NGL02 SPOT										0.00	0	0
Total For NGL02										0.00	0	0
NGL03 On 26/05/2022 Spot Bond					0.00000	102.25409				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	102.94141				0.00	0	0
Total NGL04 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 NGL04										0.00	0	0
NGL05 On 26/07/2023 Spot Bond					0.00000	100.49741				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	101.45562				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	109.74400	10.00000	109.71500				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	103.39327	13.50000	103.35658				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	101.84711				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	103.46575				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	102.62192				0.00	0	0
Total NHM005 SPOT										0.00	0	0
Total For NHM005										0.00	0	0
NI38 On 31/01/2038 Spot Bond			4.31000	4.31000	4.31000	100.86450				0.00	0	0
Total NI38 SPOT										0.00	0	0
Total For NI38										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.71000	3.71000	3.71000	124.58556				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			4.10000	4.10000	4.10000	121.72869				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			4.21000	4.21000	4.21000	167.36017				0.00	0	0
Total NILB14 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 NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.52000	163.18479	4.52000	163.15502				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			4.46000	77.03346	4.46000	98.65922				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			8.53000	101.96389	8.53000	101.94075				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	93.40058				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			9.16000	9.16000	9.16000	104.41736				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	101.92015				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	101.94004				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.99439				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	101.99672				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			9.36000	9.36000	9.36000	104.45837				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	101.98995				0.00	0	0
Total NQ1B17 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 NQ1B17										0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond					0.00000	102.08746				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			9.56000	9.56000	9.56000	104.49939				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	102.08750				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	102.31432				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	102.20992				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			7.79000	103.73394	7.79000	103.71231				0.00	0	100,000,000
Total NRA018 SPOT										0.00	0	100,000,000
Total For NRA018										0.00	0	100,000,000
NRA02 On 31/10/2022 Spot Bond			9.47500	112.95047	9.47500	112.92206				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			3.91000	179.12704	3.91000	179.09731				0.00	0	0
Total NRA023 SPOT										0.00	0	0
Total For NRA023										0.00	0	0
NRA02 On 30/11/2028 Spot Bond			11.13000	109.23363	11.13000	109.20131				0.00	0	6,240,000,000
Total NRA028 SPOT										0.00	0	6,240,000,000
Total For NRA028										0.00	0	6,240,000,000
NRA02 On 30/11/2028 Spot Bond			100.00000	14.48531	100.00000	14.45325				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

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 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	101.97029			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	101.34951			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	101.11588			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	101.79571			0.00	0	500,000,000
Total NTC21 SPOT									0.00	0	500,000,000
Total For NTC21									0.00	0	500,000,000
NTC22 On 15/02/2021 Spot Bond					0.00000	99.95648			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	99.95538			0.00	0	0
Total NTC23 SPOT									0.00	0	0
Total For NTC23									0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	101.06013			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	99.78983			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	102.78702			0.00	330,000,000	165,000,000
Total OML02 SPOT									0.00	330,000,000	165,000,000
Total For OML02									0.00	330,000,000	165,000,000
OML03 On 27/11/2019 Spot Bond			9.68000	101.45773	9.68000	101.43166			0.00	0	0
Total OML03 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 OML03										0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	102.28472				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			9.77500	9.77500	9.77500	103.85817				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			10.48000	103.66007	10.48000	103.63129				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			11.18000	103.35152	11.18000	103.32097				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	102.49647				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			10.58000	105.55142	10.58000	105.52185				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			11.08000	105.99903	11.08000	105.96798				0.00	0	1,180,000,000
Total OML10 SPOT										0.00	0	1,180,000,000
Total For OML10										0.00	0	1,180,000,000
PBAJ1L 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
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

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 PBJJ1U										0.00	0	0
PBKJ1 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
PBKS1 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
PBKX1 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
PBLS1 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
PBLT1 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
PBUJ1 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
PBVJ1 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
Total For PBVJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	109.74400	10.00000	109.71500				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	101.49723				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM39 On 04/09/2018 Spot Bond					0.00000	101.60713				0.00	0	0
Total PMM39 SPOT										0.00	0	0
Total For PMM39										0.00	0	0
PMM40 On 04/09/2018 Spot Bond					0.00000	101.58310				0.00	0	0
Total PMM40 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 PMM40										0.00	0	0
PMM43 On 28/02/2019 Spot Bond					0.00000	101.74953				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	100.02537				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	101.67902				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
PPC00: On 31/12/2018 Spot Bond					0.00000	100.12629				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	98.58206				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	101.83571				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	101.92754				0.00	0	0
Total PRE2A2 SPOT										0.00	0	0
Total For PRE2A2										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	102.00789				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	102.16857				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	102.19153				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	102.21448				0.00	0	0
Total PRE2D1 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 PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.68000	112.18205	8.68000	112.15601			745,062,807,908,000.00	1,813,947,328,100	1,690,641,140,900
Total R186 SPOT									15,062,807,908,000.00	813,947,328,100	590,641,140,900
Total For R186									15,062,807,908,000.00	813,947,328,100	590,641,140,900
R197 On 07/12/2023 Spot Bond			2.71000	298.42219	2.71000	298.38226			26,582,384,038,000.00	9,808,997,800	44,030,300,000
Total R197 SPOT									16,582,384,038,000.00	9,808,997,800	44,030,300,000
Total For R197									16,582,384,038,000.00	9,808,997,800	44,030,300,000
R202 On 07/12/2033 Spot Bond			3.00000	233.73307	3.00000	233.69999			14,489,349,000,000.00	4,829,783,000	238,601,000,000
Total R202 SPOT									14,489,349,000,000.00	4,829,783,000	238,601,000,000
Total For R202									14,489,349,000,000.00	4,829,783,000	238,601,000,000
R2023 On 28/02/2023 Spot Bond			8.12500	102.10847	8.13000	102.06783			609,422,631,562,500.00	321,159,708,500	904,529,161,200
Total R2023 SPOT									19,422,631,562,500.00	321,159,708,500	904,529,161,200
Total For R2023									19,422,631,562,500.00	321,159,708,500	904,529,161,200
R2030 On 31/01/2030 Spot Bond			9.10500	92.53577	9.10500	92.51338			174,234,271,862,000.00	458,455,164,400	640,220,199,400
Total R2030 SPOT									14,234,271,862,000.00	458,455,164,400	640,220,199,400
Total For R2030									14,234,271,862,000.00	458,455,164,400	640,220,199,400
R2032 On 31/03/2032 Spot Bond			9.29000	95.10034	9.29000	95.07675			441,081,873,902,000.00	585,692,343,800	899,161,805,200
Total R2032 SPOT									11,081,873,902,000.00	585,692,343,800	899,161,805,200
Total For R2032									11,081,873,902,000.00	585,692,343,800	899,161,805,200
R2035 On 28/02/2035 Spot Bond			9.41500	99.53496	9.41500	99.51008			889,317,697,998,000.00	625,524,981,200	663,728,076,000
Total R2035 SPOT									19,317,697,998,000.00	625,524,981,200	663,728,076,000
Total For R2035									19,317,697,998,000.00	625,524,981,200	663,728,076,000
R2037 On 31/01/2037 Spot Bond			9.48500	91.80832	9.48500	91.78520			475,187,574,941,500.00	155,528,473,900	755,517,862,900
Total R2037 SPOT									15,187,574,941,500.00	155,528,473,900	755,517,862,900
Total For R2037									15,187,574,941,500.00	155,528,473,900	755,517,862,900
R204 On 21/12/2018 Spot Bond			6.61500	101.62412	6.61000	101.60790			232,848,476,941,500.00	35,200,072,100	24,946,100,000
Total R204 SPOT									12,848,476,941,500.00	35,200,072,100	24,946,100,000
Total For R204									12,848,476,941,500.00	35,200,072,100	24,946,100,000
R2040 On 31/01/2040 Spot Bond			9.57500	95.13663	9.57500	95.11245			754,994,993,925,000.00	392,166,579,000	740,383,881,400
Total R2040 SPOT									14,994,993,925,000.00	392,166,579,000	740,383,881,400
Total For R2040									14,994,993,925,000.00	392,166,579,000	740,383,881,400
R2044 On 31/01/2044 Spot Bond			9.61000	92.19676	9.61000	92.17324			014,115,477,147,000.00	417,701,922,700	902,838,732,100
Total R2044 SPOT									14,115,477,147,000.00	417,701,922,700	902,838,732,100
Total For R2044									14,115,477,147,000.00	417,701,922,700	902,838,732,100
R2048 On 28/02/2048 Spot Bond			9.60000	95.66252	9.60000	95.63816			884,665,238,080,000.00	925,485,962,300	1,596,074,403,900
Total R2048 SPOT									14,665,238,080,000.00	925,485,962,300	596,074,403,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2048									14,665,238,080,000.00	925,485,962,300	596,074,403,900
R207 On 15/01/2020 Spot Bond			7.48000	100.27781	7.48000	100.25780			783,821,144,040,000.00	104,788,923,000	102,968,461,500
Total R207 SPOT									13,821,144,040,000.00	104,788,923,000	102,968,461,500
Total For R207									13,821,144,040,000.00	104,788,923,000	102,968,461,500
R208 On 31/03/2021 Spot Bond			7.77000	100.11241	7.77500	100.08004			034,939,029,550,000.00	261,896,915,000	510,415,379,000
Total R208 SPOT									14,939,029,550,000.00	261,896,915,000	510,415,379,000
Total For R208									14,939,029,550,000.00	261,896,915,000	510,415,379,000
R209 On 31/03/2036 Spot Bond			9.38500	75.53629	9.40000	75.41538			344,436,240,915,000.00	676,018,779,000	1,960,891,368,000
Total R209 SPOT									14,436,240,915,000.00	676,018,779,000	1,960,891,368,000
Total For R209									14,436,240,915,000.00	676,018,779,000	1,960,891,368,000
R210 On 31/03/2028 Spot Bond			3.00000	185.04106	2.96000	185.63404			45,117,659,400,000.00	15,039,219,800	47,938,732,831
Total R210 SPOT									15,117,659,400,000.00	15,039,219,800	47,938,732,831
Total For R210									15,117,659,400,000.00	15,039,219,800	47,938,732,831
R212 On 31/01/2022 Spot Bond			2.61000	153.72443	2.61000	153.70435			171,233,420,445,000.00	65,606,674,500	117,798,000,000
Total R212 SPOT									1,233,420,445,000.00	65,606,674,500	117,798,000,000
Total For R212									1,233,420,445,000.00	65,606,674,500	117,798,000,000
R213 On 28/02/2031 Spot Bond			9.20000	86.99333	9.20000	86.97207			171,568,626,320,000.00	562,127,024,600	624,532,071,200
Total R213 SPOT									1,568,626,320,000.00	562,127,024,600	624,532,071,200
Total For R213									1,568,626,320,000.00	562,127,024,600	624,532,071,200
R214 On 28/02/2041 Spot Bond			9.56000	74.83314	9.56000	74.81415			650,613,027,740,000.00	172,658,266,500	754,461,591,400
Total R214 SPOT									10,613,027,740,000.00	172,658,266,500	754,461,591,400
Total For R214									10,613,027,740,000.00	172,658,266,500	754,461,591,400
RCG01 On 24/10/2019 Spot Bond					0.00000	101.15336			0.00	0	0
Total RCG01B SPOT									0.00	0	0
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
RDF04I On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									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

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 RDF06U										0.00	0	0
RDF071 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
RDF081 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
RDFB0 On 27/11/2019 Spot Bond					0.00000	102.61240				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	101.83075				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	101.21034				0.00	30,000,000	15,000,000
Total RDFB07 SPOT										0.00	30,000,000	15,000,000
Total For RDFB07										0.00	30,000,000	15,000,000
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.02493				0.00	0	500,000,000
Total RDFB08 SPOT										0.00	0	500,000,000
Total For RDFB08										0.00	0	500,000,000
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.68849				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	101.46679				0.00	20,000,000	10,000,000
Total RDFB10 SPOT										0.00	20,000,000	10,000,000
Total For RDFB10										0.00	20,000,000	10,000,000
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.13303				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	101.81238				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	101.42137				0.00	0	0
Total RDFB13 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 RDFB13										0.00	0	0
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.45503				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFC4 On 05/10/2018 Spot Bond					0.00000	100.85861				0.00	0	0
Total RDFC41 SPOT										0.00	0	0
Total For RDFC41										0.00	0	0
RDFC4 On 23/09/2018 Spot Bond					0.00000	101.01279				0.00	0	0
Total RDFC42 SPOT										0.00	0	0
Total For RDFC42										0.00	0	0
RDFC4 On 04/06/2019 Spot Bond					0.00000	101.51634				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	100.34966				0.00	0	0
Total RDFC44 SPOT										0.00	0	0
Total For RDFC44										0.00	0	0
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	99.82633				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	101.29873				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	101.56592				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	101.28230				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	101.43956				0.00	0	0
Total RED205 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 RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	101.75791				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	102.62169				0.00	0	0
Total RED401 SPOT										0.00	0	0
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	102.25498				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	100.06731				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	100.08289				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	99.88658				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	101.13237				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	100.32384				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES02 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
RES03 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
RES04 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	101.14311				0.00	0	0
Total RES30 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 RES30										0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	101.89159				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	101.72776				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	100.46290				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	100.10960				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	100.74224				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	101.76778				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42 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
RES43 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
RES44 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			9.20500	104.89083	9.20500	104.86504				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			9.81000	100.44170	9.81000	100.41542				0.00	0	0
Total RW23 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 RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.91000	97.72907	10.91000	97.70071				0.00	0	250,000,000
Total RW28 SPOT										0.00	0	250,000,000
Total For RW28										0.00	0	250,000,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	109.74400	10.00000	109.71500				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	100.90138				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	101.60195				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	100.50473				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	104.07582				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK21 On 28/01/2020 Spot Bond					0.00000	102.36013				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	104.98757				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			10.63000	105.25290	10.63000	105.22327				0.00	0	2,030,000,000
Total SBK23 SPOT										0.00	0	2,030,000,000
Total For SBK23										0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	103.66108				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	105.67690				0.00	0	0
Total SBK25 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 SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			10.37500	107.99256	10.37500	107.96272			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	100.30074			0.00	0	0
Total SBN01 SPOT									0.00	0	0
Total For SBN01									0.00	0	0
SBS16 On 22/09/2018 Spot Bond					0.00000	101.31780			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	102.58837			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.59000	105.37951	8.59000	105.35530		8,590,000,000,000.00	1,000,000,000	500,000,000	
Total SBS19 SPOT								8,590,000,000,000.00	1,000,000,000	500,000,000	
Total For SBS19								8,590,000,000,000.00	1,000,000,000	500,000,000	
SBS20 On 15/05/2026 Spot Bond			9.66500	104.52272	9.66500	104.49591		0.00	0	0	
Total SBS20 SPOT								0.00	0	0	
Total For SBS20								0.00	0	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	102.85036		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	102.41781		0.00	30,000,000,000	15,000,000,000	
Total SBS24 SPOT								0.00	30,000,000,000	15,000,000,000	
Total For SBS24								0.00	30,000,000,000	15,000,000,000	
SBS25 On 24/05/2019 Spot Bond			7.92000	102.65786	7.92000	102.63619		0.00	0	2,000,000,000	
Total SBS25 SPOT								0.00	0	2,000,000,000	
Total For SBS25								0.00	0	2,000,000,000	
SBS27 On 20/02/2024 Spot Bond			9.13000	104.09560	9.13000	104.06993		0.00	0	0	
Total SBS27 SPOT								0.00	0	0	
Total For SBS27								0.00	0	0	
SBS29 On 12/06/2019 Spot Bond			7.97500	102.03872	7.97500	102.01692		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			9.79500	93.23542	9.79500	93.21119		0.00	0	0	
Total SBS3 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 SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond					0.00000	101.44594				0.00	1,600,000,000	800,000,000
Total SBS30 SPOT										0.00	1,600,000,000	800,000,000
Total For SBS30										0.00	1,600,000,000	800,000,000
SBS31 On 12/06/2027 Spot Bond			9.88000	101.10663	9.88000	101.08000				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS33 On 19/09/2019 Spot Bond					0.00000	101.24877				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			9.73000	105.71514	9.73000	105.68785				0.00	0	1,500,000,000
Total SBS34 SPOT										0.00	0	1,500,000,000
Total For SBS34										0.00	0	1,500,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	100.70628				0.00	2,000,000,000	1,000,000,000
Total SBS36 SPOT										0.00	2,000,000,000	1,000,000,000
Total For SBS36										0.00	2,000,000,000	1,000,000,000
SBS37 On 29/01/2020 Spot Bond			8.38500	99.78892	8.38500	99.76665				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			9.53500	98.27757	9.53500	98.25270				0.00	0	0
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.31500	96.40023	10.31500	96.37389				0.00	0	0
Total SBS39 SPOT										0.00	0	0
Total For SBS39										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			8.99000	100.99968	8.99000	100.97555				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	100.85427				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			9.04500	105.75771	9.04500	105.73229				0.00	0	0
Total SBS41 SPOT										0.00	0	0
Total For SBS41										0.00	0	0
SBS42 On 12/11/2025 Spot Bond			9.57000	108.18743	9.57000	108.15995				0.00	0	0
Total SBS42 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 SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			9.87000	108.40628	9.87000	108.37790				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	100.13043				0.00	0	0
Total SBS44 SPOT										0.00	0	0
Total For SBS44										0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	101.07816				0.00	0	0
Total SBS45 SPOT										0.00	0	0
Total For SBS45										0.00	0	0
SBS46 On 15/02/2023 Spot Bond			9.05500	105.76381	9.05500	105.73793				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	101.52211				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	100.69367				0.00	0	0
Total SBS48 SPOT										0.00	0	0
Total For SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	100.21621				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			9.29000	100.83131	9.29000	100.80643				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			9.72000	9.72000	9.72000	100.56674				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	101.16566				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond					0.00000	101.38682				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	101.40447				0.00	0	0
Total SBS54 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 SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	102.33090				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			8.93000	8.93000	8.93000	101.55797				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	102.50942				0.00	0	210,000,000
Total SBS57 SPOT										0.00	0	210,000,000
Total For SBS57										0.00	0	210,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	102.63930				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	100.78765				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	100.61307				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			3.72000	284.86593	3.72000	284.82008				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			4.30000	4.30000	4.30000	200.75563				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	103.88012				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	102.96440				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	100.85574				0.00	0	50,000,000
Total SBT201 SPOT										0.00	0	50,000,000
Total For SBT201										0.00	0	50,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	101.16283				0.00	0	0
Total SGI004 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 SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	101.16297				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	101.04049				0.00	0	0
Total SGI006 SPOT										0.00	0	0
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	109.74400	10.00000	109.71500				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SLI3 On 15/08/2018 Spot Bond			7.01000	99.98079	7.01000	99.96161				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	101.12782				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	99.95572				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	99.95415				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	99.95674				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	99.95543				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	99.95357				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	99.95278				0.00	0	0
Total SLRB2 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 SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	99.95259				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	99.95242				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	99.94923				0.00	0	0
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	99.94772				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	99.95021				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	99.94913				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	100.83228				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			10.58000	10.58000	10.58000	108.21557				0.00	0	1,650,000,000
Total SNT03 SPOT										0.00	0	1,650,000,000
Total For SNT03										0.00	0	1,650,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	102.79924				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA1 On 21/08/2021 Spot Bond					0.00000	102.63828				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	102.12385				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.97874				0.00	0	0
Total SPDA12 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 SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond					0.00000	101.92837				0.00	20,000,000,000	0
Total SPDA6 SPOT										0.00	20,000,000,000	0
Total For SPDA6										0.00	20,000,000,000	0
SPDA7 On 21/08/2019 Spot Bond					0.00000	102.42441				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	102.00817				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond					0.00000	102.48446				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	101.59860				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	100.32916				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										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

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 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
SSA06 On 16/04/2020 Spot Bond			9.11500	101.01962	9.11500	100.99502				0.00	0	2,820,000,000
Total SSA06 SPOT										0.00	0	2,820,000,000
Total For SSA06										0.00	0	2,820,000,000
SSN00 On 31/03/2021 Spot Bond			9.34500	96.56703	9.34500	96.54294				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			9.34500	96.56703	9.34500	96.54294				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			4.26500	4.26500	4.26500	120.54224				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			10.18000	103.29400	10.18000	103.26599				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			11.07000	75.91683	11.07000	75.89461				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	100.50524				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	100.64480				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	101.21017				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	101.86992				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03 On 17/03/2020 Spot Bond					0.00000	101.35288				0.00	0	0
Total SSN033 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 SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond					0.00000	101.71716				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	99.90808				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	101.89557				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	100.45735				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	100.75060				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			9.53000	104.32793	9.53000	104.30140				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			4.03000	105.16066	4.03000	105.14293				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	98.36824				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	100.32657				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	100.82588				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
Total For SSN049										0.00	0	0
SSN05: On 08/12/2023 Spot Bond			3.74000	3.74000	3.74000	284.55902				0.00	0	0
Total SSN050 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 SSN050										0.00	0	0
SSN05 On 26/09/2018 Spot Bond					0.00000	106.94503				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	100.40724				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			7.82700	103.60164	7.82700	103.57991				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	100.43626				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	100.23599				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	100.57918				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN05 On 05/10/2022 Spot Bond			8.40000	101.99649	8.40000	102.96578				0.00	0	0
Total SSN059 SPOT										0.00	0	0
Total For SSN059										0.00	0	0
SSN06 On 05/10/2022 Spot Bond					0.00000	100.86172				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			4.18000	4.18000	4.18000	167.77370				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			3.92000	3.92000	3.92000	123.03800				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			4.37000	4.37000	4.37000	99.97530				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			4.30000	4.30000	4.30000	88.44190				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			4.14000	4.14000	4.14000	168.32700				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 22/05/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN067 SPOT										0.00	0	0
Total For SSN067										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	101.87141				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	101.84830				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	101.79148				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	102.01522				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	101.43929				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	101.41685				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

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 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
Total For SSN076										0.00	0	0
SSN07: On 19/06/2023 Spot Bond					0.00000	101.34132				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	100.76153				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	100.36670				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.70000	99.78089	9.70000	99.75508				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A1C On 21/08/2019 Spot Bond					0.00000	101.91689				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/08/2019 Spot Bond					0.00000	102.28802				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			9.13000	104.24134	9.13000	104.21563				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A1C On 21/08/2018 Spot Bond					0.00000	101.97599				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	102.03569				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			9.03000	107.54156	9.03000	107.51532				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond					0.00000	101.87060				0.00	0	0
Total T13A13 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 T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond					0.00000	101.95754				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	102.03109				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			9.13000	107.08340	9.13000	107.05700				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 21/08/2018 Spot Bond					0.00000	101.96284				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	101.80977				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			9.08000	105.87083	9.08000	105.84486				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T14A10 On 21/11/2019 Spot Bond					0.00000	101.95128				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	101.99705				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	103.76990	8.55000	103.74629				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	101.77902				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	101.68170				0.00	0	0
Total T15OM2 SPOT										0.00	0	0
Total For T15OM2										0.00	0	0
TFS117 On 02/09/2018 Spot Bond					0.00000	101.59214				0.00	0	0
Total TFS117 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 TFS117										0.00	0	0
TFS12€ On 20/03/2019 Spot Bond					0.00000	101.25499				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond					0.00000	100.89017				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS13€ On 27/05/2019 Spot Bond					0.00000	102.16716				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond					0.00000	100.65279				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS14€ On 28/10/2021 Spot Bond					0.00000	100.33345				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	101.66437				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.25538				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	100.71571				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.80402				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.29239				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS15€ On 16/11/2018 Spot Bond					0.00000	99.94055				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	101.65526				0.00	0	0
Total TFS151 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 TFS151										0.00	0	0
TFS152 On 25/04/2019 Spot Bond					0.00000	100.40978				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	100.78977				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	100.85933				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										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	101.89392				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond					0.00000	101.95134				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			9.08000	9.08000	9.08000	104.46402				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond					0.00000	101.91689				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond					0.00000	101.99728				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			8.99000	103.67218	8.99000	103.64700				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	101.90540				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond					0.00000	101.99728				0.00	0	0
Total TH12A8 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 TH12A8									0.00	0	0
TH12A: On 21/08/2019 Spot Bond			9.10000	103.23802	9.10000	103.21264			0.00	0	0
Total TH12A9 SPOT									0.00	0	0
Total For TH12A9									0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	102.10064			0.00	0	0
Total TH12B1 SPOT									0.00	0	0
Total For TH12B1									0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	102.10064			0.00	0	0
Total TH12B2 SPOT									0.00	0	0
Total For TH12B2									0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	102.10064			0.00	0	0
Total TH12B3 SPOT									0.00	0	0
Total For TH12B3									0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	102.10064			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	103.05611			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	103.05611			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	102.28436			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	102.28207			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	103.03040			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	103.02098			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	103.08689			0.00	0	0
Total TH12D3 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 TH12D3									0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	103.01663			0.00	0	0
Total TH12D4 SPOT									0.00	0	0
Total For TH12D4									0.00	0	0
TH13A On 21/08/2018 Spot Bond					0.00000	101.86406			0.00	0	0
Total TH13A1 SPOT									0.00	0	0
Total For TH13A1									0.00	0	0
TH13A On 21/08/2018 Spot Bond					0.00000	101.91460			0.00	0	0
Total TH13A2 SPOT									0.00	0	0
Total For TH13A2									0.00	0	0
TH13A On 21/08/2020 Spot Bond					0.00000	102.27270			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			9.23000	104.63827	9.23000	104.61218			0.00	0	0
Total TH13A4 SPOT									0.00	0	0
Total For TH13A4									0.00	0	0
TH13A On 21/08/2018 Spot Bond					0.00000	101.86635			0.00	0	0
Total TH13A5 SPOT									0.00	0	0
Total For TH13A5									0.00	0	0
TH13A On 21/08/2018 Spot Bond					0.00000	101.92522			0.00	0	0
Total TH13A6 SPOT									0.00	0	0
Total For TH13A6									0.00	0	0
TH13A On 21/08/2020 Spot Bond					0.00000	102.76344			0.00	0	0
Total TH13A7 SPOT									0.00	0	0
Total For TH13A7									0.00	0	0
TH13A On 21/08/2020 Spot Bond			9.12000	105.54636	9.12000	105.52037			0.00	0	0
Total TH13A8 SPOT									0.00	0	0
Total For TH13A8									0.00	0	0
TH13A On 21/08/2018 Spot Bond					0.00000	101.88791			0.00	0	0
Total TH13A9 SPOT									0.00	0	0
Total For TH13A9									0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	102.10053			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	102.10282			0.00	0	0
Total TH13B2 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 TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	102.15717				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	102.11132				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	102.09364				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	102.26124				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	102.27961				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	102.27175				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	102.31757				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	102.38750				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	103.01855				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	103.01855				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	103.07312				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	103.03880				0.00	0	0
Total TH13D4 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 TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	103.06443				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	102.50182				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	102.02918				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			9.31500	104.46773	9.31500	104.44188				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	102.43044				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	103.02758				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			9.12500	102.04110	9.12500	102.73267				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	102.16919				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	102.66011				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	102.07279				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	102.28393				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	102.23804				0.00	0	0
Total TH14C2 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 TH14C2										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	102.21050				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	102.97208				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	102.92392				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	104.19036				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	101.92811				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	101.97416				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	102.21235				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	101.82365				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	101.86751				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	102.02467				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	101.91124				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	102.13257				0.00	0	0
Total TH15C1 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 TH15C1										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	102.00089				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	102.80033				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	102.55827				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	101.19606				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	100.66163				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	102.65238				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	101.68294				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			8.70500	8.70500	8.70500	99.00224				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R: On 22/02/2020 Spot Bond			100.00000	40.97340	100.00000	40.89567				0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	109.74400	10.00000	109.71500				0.00	0	0
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	101.60794				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	101.63349				0.00	0	0

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 TL23 SPOT										0.00	0	0
Total For TL23										0.00	0	0
TL24 On 05/09/2022 Spot Bond			9.32000	103.03991	9.32000	103.01442				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			9.83000	103.06132	9.83000	103.03445				0.00	0	0
Total TL25 SPOT										0.00	0	0
Total For TL25										0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	102.90101				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	100.46970				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			9.95000	99.59455	9.95000	99.56814				0.00	0	0
Total TL28 SPOT										0.00	0	0
Total For TL28										0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	100.48523				0.00	0	0
Total TL29 SPOT										0.00	0	0
Total For TL29										0.00	0	0
TLC04 On 21/09/2018 Spot Bond					0.00000	103.09383				0.00	0	0
Total TLC04 SPOT										0.00	0	0
Total For TLC04										0.00	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	101.13281				0.00	0	0
Total TLC05 SPOT										0.00	0	0
Total For TLC05										0.00	0	0
TN20 On 17/09/2020 Spot Bond			9.01500	107.03769	9.01500	107.01205			18,467,054,412,000.00	2,048,480,800	33,124,240,400	
Total TN20 SPOT									18,467,054,412,000.00	2,048,480,800	33,124,240,400	
Total For TN20									18,467,054,412,000.00	2,048,480,800	33,124,240,400	
TN20/R On 17/09/2020 Spot Bond			100.00000	31.01594	100.00000	30.94767			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	21.41297	100.00000	21.36583			0.00	0	0	

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 TN21U SPOT										0.00	0	0
Total For TN21U										0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.70000	107.33215	9.70000	107.30453				0.00	0	16,036,400,000
Total TN23 SPOT										0.00	0	16,036,400,000
Total For TN23										0.00	0	16,036,400,000
TN23/R On 06/11/2023 Spot Bond			100.00000	14.74796	100.00000	14.71551				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			10.48000	95.08899	10.48000	95.06217				0.00	0	25,180,000,000
Total TN25 SPOT										0.00	0	25,180,000,000
Total For TN25										0.00	0	25,180,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	9.70074	100.00000	9.67904				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			10.53000	92.70796	10.53000	92.68211				0.00	0	800,000,000
Total TN27 SPOT										0.00	0	800,000,000
Total For TN27										0.00	0	800,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	10.95056	100.00000	10.92645				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			11.00500	100.27283	11.00500	100.24349				0.00	0	13,880,000,000
Total TN30 SPOT										0.00	0	13,880,000,000
Total For TN30										0.00	0	13,880,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	122.82567	8.00000	122.79935				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			11.62000	96.82399	11.62000	96.79412				0.00	0	9,000,000,000
Total TN40 SPOT										0.00	0	9,000,000,000
Total For TN40										0.00	0	9,000,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	103.70021	10.75000	103.67055				0.00	0	0
Total TN40/R214 SPOT										0.00	0	0
Total For TN40/R214										0.00	0	0
TNF18 On 22/08/2018 Spot Bond					0.00000	99.81514				0.00	25,882,900	36,931,100
Total TNF18 SPOT										0.00	25,882,900	36,931,100
Total For TNF18										0.00	25,882,900	36,931,100
TPDA0 On 25/11/2020 Spot Bond			10.00000	109.74400	10.00000	109.71500				0.00	0	0

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 TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA01 On 10/04/2019 Spot Bond					0.00000	100.94905			0.00	0	100,000,000
Total TPDA05 SPOT									0.00	0	100,000,000
Total For TPDA05									0.00	0	100,000,000
TPDA05 On 30/11/2018 Spot Bond					0.00000	101.86808			0.00	0	0
Total TPDA06 SPOT									0.00	0	0
Total For TPDA06									0.00	0	0
TPDA06 On 30/11/2020 Spot Bond			9.38500	102.17916	9.38500	102.15369			0.00	0	0
Total TPDA08 SPOT									0.00	0	0
Total For TPDA08									0.00	0	0
TRA2A1 On 14/12/2020 Spot Bond					0.00000	101.44915			0.00	0	0
Total TRA2A2 SPOT									0.00	0	0
Total For TRA2A2									0.00	0	0
TRA2A2 On 14/12/2020 Spot Bond			9.38000	102.18245	9.38000	102.15686			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2A3 On 14/12/2020 Spot Bond					0.00000	101.44915			0.00	0	0
Total TRA2A5 SPOT									0.00	0	0
Total For TRA2A5									0.00	0	0
TRA2A5 On 14/12/2020 Spot Bond			9.18000	9.18000	9.18000	102.61548			0.00	0	0
Total TRA2A6 SPOT									0.00	0	0
Total For TRA2A6									0.00	0	0
TRA2A6 On 14/12/2020 Spot Bond					0.00000	101.55511			0.00	0	0
Total TRA2B1 SPOT									0.00	0	0
Total For TRA2B1									0.00	0	0
TRA2B1 On 14/12/2020 Spot Bond					0.00000	101.59585			0.00	0	0
Total TRA2B2 SPOT									0.00	0	0
Total For TRA2B2									0.00	0	0
TRA2B2 On 14/12/2020 Spot Bond					0.00000	101.76684			0.00	0	0
Total TRA2C1 SPOT									0.00	0	0
Total For TRA2C1									0.00	0	0
TRA2C1 On 14/12/2020 Spot Bond					0.00000	101.83194			0.00	0	0
Total TRA2C2 SPOT									0.00	0	0
Total For TRA2C2									0.00	0	0
TRA2C2 On 14/12/2020 Spot Bond					0.00000	102.25451			0.00	0	0

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 TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D:On 14/12/2020 Spot Bond					0.00000	102.25451				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	99.98039				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	99.97812				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	99.97765				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			9.23000	101.21514	9.23000	101.10175				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	99.98042				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	99.97827				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	99.97787				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	99.97362				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	99.97421				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRAA2:On 14/06/2019 Spot Bond					0.00000	101.43282				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4:On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond					0.00000	101.74511				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 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	101.47378				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	102.81778				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	103.89946				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 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
TRQ11 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
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13 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
TRQ14 On 15/05/2025 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 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	100.50611				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC27 On 15/08/2018 Spot Bond					0.00000	101.83247				0.00	0	0
Total TWC271 SPOT										0.00	0	0
Total For TWC271										0.00	0	0
TWC27 On 17/08/2018 Spot Bond					0.00000	101.77205				0.00	0	0
Total TWC272 SPOT										0.00	0	0
Total For TWC272										0.00	0	0
TWC27 On 10/10/2018 Spot Bond					0.00000	100.69006				0.00	0	0
Total TWC273 SPOT										0.00	0	0
Total For TWC273										0.00	0	0
TWC27 On 12/10/2018 Spot Bond					0.00000	100.63002				0.00	0	0
Total TWC274 SPOT										0.00	0	0
Total For TWC274										0.00	0	0
TWC27 On 18/10/2018 Spot Bond					0.00000	100.42621				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	100.38562				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	100.26452				0.00	0	0
Total TWC277 SPOT										0.00	0	0
Total For TWC277										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.55300	107.33000	9.55300	107.30278				0.00	0	0

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 UG21 SPOT									0.00	0	0
Total For UG21									0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.67000	108.10565	10.67000	108.07512			8,002,500,000,000.00	750,000,000	1,750,000,000
Total UG26 SPOT									8,002,500,000,000.00	750,000,000	1,750,000,000
Total For UG26									8,002,500,000,000.00	750,000,000	1,750,000,000
VCJA1L 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
VCJA2L 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
VCJA3L 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
VCJA4L 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
VCJA5L 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
VCJA6L 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
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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

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 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
VCPA1I 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
VCPA2I 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
VCPA3I 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
VCPA4I 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
VCPA5I 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
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										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

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 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
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
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

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 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
VKC23 On 20/08/2018 Spot Bond					0.00000	99.85303				0.00	0	0
Total VKC23 SPOT										0.00	0	0
Total For VKC23										0.00	0	0
VKC24 On 20/02/2019 Spot Bond					0.00000	99.85565				0.00	0	0
Total VKC24 SPOT										0.00	0	0
Total For VKC24										0.00	0	0
VKC26 On 05/09/2018 Spot Bond					0.00000	101.40042				0.00	0	0
Total VKC26 SPOT										0.00	0	0
Total For VKC26										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	101.55714				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	101.24232				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	101.42696				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	100.84974				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	100.57632				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	100.23209				0.00	0	0

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 VKE12 SPOT										0.00	0	0
Total For VKE12										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
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

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 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
VR832L On 28/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR832U SPOT										0.00	0	0
Total For VR832U										0.00	0	0
VR833L On 18/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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
VRI712 On 11/12/2018 Spot Bond					0.00000	101.33263				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	100.84766				0.00	420,000,000	210,000,000
Total WHL01 SPOT										0.00	420,000,000	210,000,000
Total For WHL01										0.00	420,000,000	210,000,000
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 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 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WSP3 On 28/05/2019 Spot Bond			7.17000	103.26654	7.17000	103.24677				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			8.12000	103.32341	8.12000	103.30107				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			8.55000	102.98033	8.55000	102.95690				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	20.17511	100.00000	20.13070				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			6.55500	92.98460	6.55500	92.96830				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										82,202,645,855,086,500.00	965,208,839,490	582,658,400,261
Total for SPOT :										82,202,645,855,086,500.00	965,208,839,490	582,658,400,261
Total Futures										82 202 646 763 933 100.00	965,208,849,407	582,659,207,221
Total Options										0.00	0	44,610
Grand Total:										82,202,646,763,933,200.00	965,208,849,407	582,659,251,831